



Derivatives Monthly Statistics Report

For January 2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | AL7T On 03-February-11 | | | Index Future | 376.41 | 375.0430 | 376.4060 | 375.0430 | 30.00 |
| 03/01/2011 | ALBI On 03-February-11 | | | Index Future | 346.83 | 345.6220 | 346.8290 | 345.6220 | 1,164.00 |
| 03/01/2011 | ALBI On 05-May-11 | | | Index Future | 351.84 | 350.6870 | 351.8440 | 350.6870 | 2.00 |
| 03/01/2011 | CRD1 On 03-February-11 | | | Index Future | 154.11 | 153.6990 | 154.1140 | 153.6990 | 2.00 |
| 03/01/2011 | CRD1 On 05-May-11 | | | Index Future | 156.22 | 155.7960 | 156.2160 | 155.7960 | 0.00 |
| 03/01/2011 | GOVI On 03-February-11 | | | GOVI | 347.54 | 346.3730 | 347.5420 | 346.3730 | 211.00 |
| 03/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 45420 | 3 | 45420 | 3 | 0.00 |
| 03/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 45520 | 3 | 45520 | 3 | 0.00 |
| 03/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 45320 | 3 | 45320 | 3 | 0.00 |
| 03/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | GOVI On 05-May-11 | | | GOVI | 352.57 | 351.4490 | 352.5670 | 351.4490 | 0.00 |
| 03/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 35670 | 2 | 35670 | 2 | 0.00 |
| 03/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 35570 | 2 | 35570 | 2 | 0.00 |
| 03/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 35770 | 2 | 35770 | 2 | 0.00 |
| 03/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/01/2011 | IGOV On 03-February-11 | | | Index Future | 148.43 | 148.4140 | 148.4280 | 148.4140 | 6.00 |
| 03/01/2011 | IGOV On 05-May-11 | | | Index Future | 150.57 | 150.5890 | 150.5740 | 150.5890 | 0.00 |
| 03/01/2011 | IGOV On 04-August-11 | | | Index Future | 152.74 | 152.7640 | 152.7350 | 152.7640 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | ILBI On 03-February-11 | | | Index Future | 402.16 | 402.6830 | 402.1620 | 402.6830 | 370.00 |
| 03/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 03/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 03/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 03/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 03/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 03/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 03/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.50 | 94.4930 | 5.5000 | 94.4930 | 7,791.00 |
| 03/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.44 | 94.5350 | 5.4400 | 94.5350 | 2,500.00 |
| 03/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.44 | 94.5500 | 5.4400 | 94.5500 | 5,790.00 |
| 03/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.44 | 94.5430 | 5.4400 | 94.5430 | 2.00 |
| 03/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.44 | 94.5390 | 5.4400 | 94.5390 | 1.00 |
| 03/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.44 | 94.5380 | 5.4400 | 94.5380 | 4,790.00 |
| 03/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.58 | 94.3950 | 5.5800 | 94.3950 | 14,590.00 |
| 03/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.84 | 94.1380 | 5.8400 | 94.1380 | 5,290.00 |
| 03/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.15 | 93.8590 | 6.1500 | 93.8590 | 290.00 |
| 03/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.47 | 93.5370 | 6.4700 | 93.5370 | 390.00 |
| 03/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.77 | 93.2330 | 6.7700 | 93.2330 | 41,390.00 |
| 03/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.05 | 92.9000 | 7.0500 | 92.9000 | 390.00 |
| 03/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/01/2011 | OTH1 On 03-February-11 | | | Index Future | 342.60 | 341.1950 | 342.5980 | 341.1950 | 3.00 |
| 03/01/2011 | OTH1 On 05-May-11 | | | Index Future | 347.55 | 346.1950 | 347.5510 | 346.1950 | 0.00 |
| 03/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.30 | 129.0611 | 7.2980 | 129.0611 | 7,886.00 |
| 03/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2653 | 2 | 2653 | 2 | 0.00 |
| 03/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2857 | 3 | 2857 | 3 | 0.00 |
| 03/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2451 | 2 | 2451 | 2 | 0.00 |
| 03/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 03/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 03/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 03/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.40 | 124.1424 | 7.4040 | 124.1424 | 705.00 |
| 03/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2122 | 2 | 2122 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2265 | 2 | 2265 | 2 | 0.00 |
| 03/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 03/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1984 | 2 | 1984 | 2 | 0.00 |
| 03/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 760 | 1 | 760 | 1 | 0.00 |
| 03/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 03/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 03/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 693 | 1 | 693 | 1 | 0.00 |
| 03/01/2011 | R157 On 04-August-11 | | | Bond Future | 7.53 | 125.9525 | 7.5260 | 125.9525 | 0.00 |
| 03/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1530 | 1 | 1530 | 1 | 0.00 |
| 03/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 03/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1432 | 1 | 1432 | 1 | 0.00 |
| 03/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1730 | 2 | 1730 | 2 | 0.00 |
| 03/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1538 | 2 | 1538 | 2 | 0.00 |
| 03/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 03/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.27 | 120.4451 | 8.2660 | 120.4451 | 25,674.00 |
| 03/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 7080 | 7 | 7080 | 7 | 0.00 |
| 03/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 7518 | 7 | 7518 | 7 | 0.00 |
| 03/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 6643 | 6 | 6643 | 6 | 0.00 |
| 03/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 157 | 0 | 157 | 0 | 3,000.00 |
| 03/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 03/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 5472 | 6 | 5472 | 6 | 0.00 |
| 03/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 03/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 03/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.34 | 122.2093 | 8.3390 | 122.2093 | 0.00 |
| 03/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5605 | 5 | 5605 | 5 | 0.00 |
| 03/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5932 | 6 | 5932 | 6 | 0.00 |
| 03/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1775 | 2 | 1775 | 2 | 5,500.00 |
| 03/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 5285 | 5 | 5285 | 5 | 0.00 |
| 03/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1822 | 2 | 1822 | 2 | 0.00 |
| 03/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 5166 | 6 | 5166 | 6 | 0.00 |
| 03/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1536 | 2 | 1536 | 2 | 0.00 |
| 03/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1674 | 2 | 1674 | 2 | 0.00 |
| 03/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.42 | 118.6983 | 8.4170 | 118.6983 | 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 |
|------------|------------------------|--------|--------------|-------------|-------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3555 | | 3 | 3555 | 3 | 0.00 |
| 03/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3335 | | 3 | 3335 | 3 | 0.00 |
| 03/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3782 | | 4 | 3782 | 4 | 0.00 |
| 03/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4915 | | 5 | 4915 | 5 | 0.00 |
| 03/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 5450 | | 6 | 5450 | 6 | 0.00 |
| 03/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 5177 | | 5 | 5177 | 5 | 0.00 |
| 03/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.08 | | 106.5427 | 7.0830 | 106.5427 | 489.00 |
| 03/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3104 | | 3 | 3104 | 3 | 0.00 |
| 03/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2938 | | 3 | 2938 | 3 | 0.00 |
| 03/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 3269 | | 3 | 3269 | 3 | 0.00 |
| 03/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1 | | 0 | 1 | 0 | 0.00 |
| 03/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 3 | | 0 | 3 | 0 | 0.00 |
| 03/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 2 | | 0 | 2 | 0 | 0.00 |
| 03/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.19 | | 108.1029 | 7.1850 | 108.1029 | 0.00 |
| 03/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2109 | | 2 | 2109 | 2 | 0.00 |
| 03/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2235 | | 2 | 2235 | 2 | 0.00 |
| 03/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1986 | | 2 | 1986 | 2 | 0.00 |
| 03/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 338 | | 0 | 338 | 0 | 0.00 |
| 03/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 271 | | 0 | 271 | 0 | 0.00 |
| 03/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 303 | | 0 | 303 | 0 | 0.00 |
| 03/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.31 | | 105.2704 | 7.3060 | 105.2704 | 0.00 |
| 03/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1081 | | 1 | 1081 | 1 | 0.00 |
| 03/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1159 | | 1 | 1159 | 1 | 0.00 |
| 03/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1008 | | 1 | 1008 | 1 | 0.00 |
| 03/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1328 | | 1 | 1328 | 1 | 0.00 |
| 03/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1177 | | 1 | 1177 | 1 | 0.00 |
| 03/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1250 | | 1 | 1250 | 1 | 0.00 |
| 03/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.38 | | 167.6610 | 0.3800 | 167.6610 | 3,689.00 |
| 03/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 60524 | | 61 | 60524 | 61 | 0.00 |
| 03/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 61371 | | 61 | 61371 | 61 | 0.00 |
| 03/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59668 | | 60 | 59668 | 60 | 0.00 |
| 03/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R202 On 03-February-11 | 3.10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.30 | 170.1424 | 0.3030 | 170.1424 | 6,500.00 |
| 03/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43424 | 43 | 43424 | 43 | 0.00 |
| 03/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42385 | 42 | 42385 | 42 | 0.00 |
| 03/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44452 | 45 | 44452 | 45 | 0.00 |
| 03/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R203 On 03-February-11 | | | Bond Future | 7.90 | 104.8422 | 7.8970 | 104.8422 | 1,404.00 |
| 03/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 3088 | 3 | 3088 | 3 | 0.00 |
| 03/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 3321 | 3 | 3321 | 3 | 0.00 |
| 03/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 1070 | 1 | 1070 | 1 | 1,000.00 |
| 03/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2858 | 3 | 2858 | 3 | 0.00 |
| 03/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 03/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 544 | 1 | 544 | 1 | 0.00 |
| 03/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 03/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 03/01/2011 | R203 On 05-May-11 | | | Bond Future | 8.00 | 102.2173 | 8.0010 | 102.2173 | 0.00 |
| 03/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 03/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2150 | 2 | 2150 | 2 | 0.00 |
| 03/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2458 | 2 | 2458 | 2 | 0.00 |
| 03/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 03/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1173 | 1 | 1173 | 1 | 0.00 |
| 03/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 03/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.12 | 103.7116 | 8.1150 | 103.7116 | 0.00 |
| 03/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1808 | 2 | 1808 | 2 | 0.00 |
| 03/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 03/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1925 | 2 | 1925 | 2 | 0.00 |
| 03/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2235 | 2 | 2235 | 2 | 0.00 |
| 03/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2485 | 3 | 2485 | 3 | 0.00 |
| 03/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 03/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.01 | 100.6653 | 8.0130 | 100.6653 | 1,926.00 |
| 03/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2872 | 3 | 2872 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 3123 | 3 | 3123 | 3 | 0.00 |
| 03/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2628 | 2 | 2628 | 2 | 0.00 |
| 03/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 03/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 03/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 03/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.11 | 102.1405 | 8.1100 | 102.1405 | 0.00 |
| 03/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 3136 | 3 | 3136 | 3 | 0.00 |
| 03/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 3325 | 3 | 3325 | 3 | 0.00 |
| 03/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2952 | 3 | 2952 | 3 | 0.00 |
| 03/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 03/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 908 | 1 | 908 | 1 | 0.00 |
| 03/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 990 | 1 | 990 | 1 | 0.00 |
| 03/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.22 | 99.6043 | 8.2160 | 99.6043 | 0.00 |
| 03/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1858 | 2 | 1858 | 2 | 0.00 |
| 03/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1982 | 2 | 1982 | 2 | 0.00 |
| 03/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1739 | 2 | 1739 | 2 | 0.00 |
| 03/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3190 | 3 | 3190 | 3 | 0.00 |
| 03/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2884 | 3 | 2884 | 3 | 0.00 |
| 03/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3034 | 3 | 3034 | 3 | 0.00 |
| 03/01/2011 | R206 On 03-February-11 | | | Bond Future | 6.71 | 102.4325 | 6.7090 | 102.4325 | 0.00 |
| 03/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3361 | 3 | 3361 | 3 | 0.00 |
| 03/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3234 | 3 | 3234 | 3 | 0.00 |
| 03/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3489 | 3 | 3489 | 3 | 0.00 |
| 03/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R206 On 05-May-11 | | | Bond Future | 6.80 | 103.9339 | 6.8040 | 103.9339 | 0.00 |
| 03/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1857 | 2 | 1857 | 2 | 0.00 |
| 03/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 03/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1957 | 2 | 1957 | 2 | 0.00 |
| 03/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 03/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 03/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 175 | 0 | 175 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R206 On 04-August-11 | | | Bond Future | 6.92 | 101.6858 | 6.9230 | 101.6858 | 0.00 |
| 03/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 940 | 1 | 940 | 1 | 0.00 |
| 03/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 881 | 1 | 881 | 1 | 0.00 |
| 03/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 03/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 720 | 1 | 720 | 1 | 0.00 |
| 03/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 821 | 1 | 821 | 1 | 0.00 |
| 03/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 769 | 1 | 769 | 1 | 0.00 |
| 03/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.10 | 94.8328 | 8.1010 | 94.8328 | 800.00 |
| 03/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3888 | 4 | 3888 | 4 | 0.00 |
| 03/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 4161 | 4 | 4161 | 4 | 0.00 |
| 03/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3618 | 3 | 3618 | 3 | 0.00 |
| 03/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 03/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 03/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 03/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.19 | 96.2197 | 8.1930 | 96.2197 | 0.00 |
| 03/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3007 | 3 | 3007 | 3 | 0.00 |
| 03/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 3197 | 3 | 3197 | 3 | 0.00 |
| 03/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2821 | 3 | 2821 | 3 | 0.00 |
| 03/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1320 | 1 | 1320 | 1 | 0.00 |
| 03/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 03/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |
| 03/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.29 | 93.9859 | 8.2920 | 93.9859 | 0.00 |
| 03/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2452 | 2 | 2452 | 2 | 0.00 |
| 03/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2599 | 2 | 2599 | 2 | 0.00 |
| 03/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2310 | 2 | 2310 | 2 | 0.00 |
| 03/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2840 | 3 | 2840 | 3 | 0.00 |
| 03/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2553 | 3 | 2553 | 3 | 0.00 |
| 03/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2694 | 3 | 2694 | 3 | 0.00 |
| 03/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.12 | 92.7580 | 8.1190 | 92.7580 | 5,598.00 |
| 03/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3999 | 4 | 3999 | 4 | 0.00 |
| 03/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3716 | 3 | 3716 | 3 | 0.00 |
| 03/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 4284 | 4 | 4284 | 4 | 0.00 |
| 03/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 53 | 0 | 53 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 03/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 03/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.20 | 90.7172 | 8.2000 | 90.7172 | 0.00 |
| 03/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |
| 03/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2940 | 3 | 2940 | 3 | 0.00 |
| 03/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3337 | 3 | 3337 | 3 | 0.00 |
| 03/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 03/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1391 | 2 | 1391 | 2 | 0.00 |
| 03/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1280 | 1 | 1280 | 1 | 0.00 |
| 03/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.29 | 92.0411 | 8.2880 | 92.0411 | 0.00 |
| 03/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2604 | 2 | 2604 | 2 | 0.00 |
| 03/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2761 | 3 | 2761 | 3 | 0.00 |
| 03/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2451 | 2 | 2451 | 2 | 0.00 |
| 03/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2992 | 3 | 2992 | 3 | 0.00 |
| 03/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2688 | 3 | 2688 | 3 | 0.00 |
| 03/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2837 | 3 | 2837 | 3 | 0.00 |
| 03/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.24 | 80.7782 | 8.2440 | 80.7782 | 22,599.00 |
| 03/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 6264 | 6 | 6264 | 6 | 0.00 |
| 03/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 6631 | 6 | 6631 | 6 | 0.00 |
| 03/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 5896 | 6 | 5896 | 6 | 0.00 |
| 03/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 03/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 03/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 03/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.30 | 78.8224 | 8.2990 | 78.8224 | 0.00 |
| 03/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3818 | 4 | 3818 | 4 | 0.00 |
| 03/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4072 | 4 | 4072 | 4 | 0.00 |
| 03/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3570 | 3 | 3570 | 3 | 0.00 |
| 03/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2280 | 2 | 2280 | 2 | 0.00 |
| 03/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 03/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2108 | 2 | 2108 | 2 | 0.00 |
| 03/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.36 | 79.9652 | 8.3550 | 79.9652 | 0.00 |
| 03/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4458 | 4 | 4458 | 4 | 0.00 |
| 03/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4695 | 4 | 4695 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4226 | 4 | 4226 | 4 | 0.00 |
| 03/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 13355 | 13 | 13355 | 13 | 0.00 |
| 03/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 438 | 0 | 438 | 0 | 0.00 |
| 03/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3420 | 4 | 3420 | 4 | 0.00 |
| 03/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3054 | 3 | 3054 | 3 | 0.00 |
| 03/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3233 | 3 | 3233 | 3 | 0.00 |
| 03/01/2011 | R210 On 03-February-11 | | | Bond Future | 0.96 | 126.7969 | 0.9610 | 126.7969 | 2.00 |
| 03/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 32455 | 32 | 32455 | 32 | 0.00 |
| 03/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 33087 | 33 | 33087 | 33 | 0.00 |
| 03/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 31817 | 32 | 31817 | 32 | 0.00 |
| 03/01/2011 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.74 | 104.3812 | 1.7370 | 104.3812 | 589.00 |
| 03/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4315 | 4 | 4315 | 4 | 0.00 |
| 03/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4590 | 5 | 4590 | 5 | 0.00 |
| 03/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4038 | 4 | 4038 | 4 | 0.00 |
| 03/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.48 | 102.6122 | 2.4840 | 102.6122 | 2,518.00 |
| 03/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4866 | 5 | 4866 | 5 | 0.00 |
| 03/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5323 | 5 | 5323 | 5 | 0.00 |
| 03/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4406 | 4 | 4406 | 4 | 0.00 |
| 03/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.34 | 89.6569 | 8.3430 | 89.6569 | 0.00 |
| 03/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 2608 | 3 | 2608 | 3 | 0.00 |
| 03/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 3525 | 4 | 3525 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 3065 | 4 | 3065 | 4 | 0.00 |
| 03/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.40 | 87.4278 | 8.4040 | 87.4278 | 0.00 |
| 03/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 4037 | 5 | 4037 | 5 | 0.00 |
| 03/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 3124 | 4 | 3124 | 4 | 0.00 |
| 03/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 3579 | 4 | 3579 | 4 | 0.00 |
| 03/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.47 | 88.7001 | 8.4690 | 88.7001 | 0.00 |
| 03/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 3664 | 4 | 3664 | 4 | 0.00 |
| 03/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 4573 | 5 | 4573 | 5 | 0.00 |
| 03/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 4116 | 5 | 4116 | 5 | 0.00 |
| 03/01/2011 | TRT1 On 03-February-11 | | | Index Future | 343.42 | 342.2470 | 343.4220 | 342.2470 | 100.00 |
| 03/01/2011 | TRT1 On 05-May-11 | | | Index Future | 348.11 | 346.9160 | 348.1080 | 346.9160 | 0.00 |
| 04/01/2011 | AL7T On 03-February-11 | | | Index Future | 377.59 | 376.4060 | 377.5910 | 376.4060 | 30.00 |
| 04/01/2011 | ALBI On 03-February-11 | | | Index Future | 347.93 | 346.8290 | 347.9290 | 346.8290 | 1,164.00 |
| 04/01/2011 | ALBI On 05-May-11 | | | Index Future | 352.96 | 351.8440 | 352.9600 | 351.8440 | 2.00 |
| 04/01/2011 | CRD1 On 03-February-11 | | | Index Future | 154.36 | 154.1140 | 154.3640 | 154.1140 | 2.00 |
| 04/01/2011 | CRD1 On 05-May-11 | | | Index Future | 156.47 | 156.2160 | 156.4700 | 156.2160 | 0.00 |
| 04/01/2011 | GOVI On 03-February-11 | | | GOVI | 348.60 | 347.5420 | 348.6000 | 347.5420 | 211.00 |
| 04/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 56000 | 5 | 56000 | 5 | 0.00 |
| 04/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 56100 | 5 | 56100 | 5 | 0.00 |
| 04/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 55900 | 5 | 55900 | 5 | 0.00 |
| 04/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | GOVI On 05-May-11 | | | GOVI | 353.64 | 352.5670 | 353.6400 | 352.5670 | 0.00 |
| 04/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 46400 | 4 | 46400 | 4 | 0.00 |
| 04/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 46300 | 4 | 46300 | 4 | 0.00 |
| 04/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 46500 | 4 | 46500 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 04/01/2011 | IGOV On 03-February-11 | | | Index Future | 148.42 | 148.4280 | 148.4220 | 148.4280 | 6.00 |
| 04/01/2011 | IGOV On 05-May-11 | | | Index Future | 150.57 | 150.5740 | 150.5680 | 150.5740 | 0.00 |
| 04/01/2011 | IGOV On 04-August-11 | | | Index Future | 152.73 | 152.7350 | 152.7290 | 152.7350 | 0.00 |
| 04/01/2011 | ILBI On 03-February-11 | | | Index Future | 402.15 | 402.1620 | 402.1490 | 402.1620 | 370.00 |
| 04/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 04/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 04/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 04/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 04/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 04/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 04/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.49 | 94.5000 | 5.4920 | 94.5000 | 7,791.00 |
| 04/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.42 | 94.5600 | 5.4240 | 94.5600 | 2,500.00 |
| 04/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.40 | 94.5600 | 5.3950 | 94.5600 | 5,790.00 |
| 04/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.37 | 94.5600 | 5.3710 | 94.5600 | 2.00 |
| 04/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.37 | 94.5600 | 5.3710 | 94.5600 | 2,000.00 |
| 04/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.37 | 94.5600 | 5.3720 | 94.5600 | 3,790.00 |
| 04/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.49 | 94.4200 | 5.4900 | 94.4200 | 14,590.00 |
| 04/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.77 | 94.1600 | 5.7670 | 94.1600 | 5,290.00 |
| 04/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.04 | 93.8500 | 6.0390 | 93.8500 | 290.00 |
| 04/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.37 | 93.5300 | 6.3660 | 93.5300 | 390.00 |
| 04/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.68 | 93.2300 | 6.6770 | 93.2300 | 41,490.00 |
| 04/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.90 | 92.9500 | 6.9000 | 92.9500 | 390.00 |
| 04/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/01/2011 | OTH1 On 03-February-11 | | | Index Future | 343.92 | 342.5980 | 343.9190 | 342.5980 | 3.00 |
| 04/01/2011 | OTH1 On 05-May-11 | | | Index Future | 348.89 | 347.5510 | 348.8910 | 347.5510 | 0.00 |
| 04/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.25 | 129.2811 | 7.2500 | 129.2811 | 7,886.00 |
| 04/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2853 | 3 | 2853 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2647 | 2 | 2647 | 2 | 0.00 |
| 04/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 04/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 04/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 04/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 04/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.35 | 124.3419 | 7.3530 | 124.3419 | 705.00 |
| 04/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2264 | 2 | 2264 | 2 | 0.00 |
| 04/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2411 | 2 | 2411 | 2 | 0.00 |
| 04/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1982 | 2 | 1982 | 2 | 0.00 |
| 04/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2121 | 2 | 2121 | 2 | 0.00 |
| 04/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 04/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 751 | 1 | 751 | 1 | 0.00 |
| 04/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 04/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 623 | 1 | 623 | 1 | 0.00 |
| 04/01/2011 | R157 On 04-August-11 | | | Bond Future | 7.47 | 126.1440 | 7.4710 | 126.1440 | 0.00 |
| 04/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1636 | 2 | 1636 | 2 | 0.00 |
| 04/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 04/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1533 | 1 | 1533 | 1 | 0.00 |
| 04/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1615 | 2 | 1615 | 2 | 0.00 |
| 04/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1433 | 2 | 1433 | 2 | 0.00 |
| 04/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1522 | 2 | 1522 | 2 | 0.00 |
| 04/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.21 | 120.9425 | 8.2090 | 120.9425 | 25,674.00 |
| 04/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 7625 | 7 | 7625 | 7 | 0.00 |
| 04/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 8069 | 8 | 8069 | 8 | 0.00 |
| 04/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 203 | 0 | 203 | 0 | 3,000.00 |
| 04/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 7182 | 7 | 7182 | 7 | 0.00 |
| 04/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 04/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 4947 | 5 | 4947 | 5 | 0.00 |
| 04/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 04/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 04/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.28 | 122.6979 | 8.2810 | 122.6979 | 0.00 |
| 04/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5997 | 6 | 5997 | 6 | 0.00 |
| 04/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 6335 | 6 | 6335 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1969 | 2 | 1969 | 2 | 5,500.00 |
| 04/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 5666 | 5 | 5666 | 5 | 0.00 |
| 04/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1633 | 2 | 1633 | 2 | 0.00 |
| 04/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4790 | 5 | 4790 | 5 | 0.00 |
| 04/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1369 | 2 | 1369 | 2 | 0.00 |
| 04/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1496 | 2 | 1496 | 2 | 0.00 |
| 04/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.36 | 119.1874 | 8.3570 | 119.1874 | 0.00 |
| 04/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3816 | 4 | 3816 | 4 | 0.00 |
| 04/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3586 | 3 | 3586 | 3 | 0.00 |
| 04/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 4054 | 4 | 4054 | 4 | 0.00 |
| 04/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4608 | 5 | 4608 | 5 | 0.00 |
| 04/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 5121 | 5 | 5121 | 5 | 0.00 |
| 04/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4859 | 5 | 4859 | 5 | 0.00 |
| 04/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.05 | 106.7148 | 7.0460 | 106.7148 | 489.00 |
| 04/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3230 | 3 | 3230 | 3 | 0.00 |
| 04/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 3396 | 3 | 3396 | 3 | 0.00 |
| 04/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3065 | 3 | 3065 | 3 | 0.00 |
| 04/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 04/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.15 | 108.2578 | 7.1450 | 108.2578 | 0.00 |
| 04/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2208 | 2 | 2208 | 2 | 0.00 |
| 04/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2337 | 2 | 2337 | 2 | 0.00 |
| 04/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2082 | 2 | 2082 | 2 | 0.00 |
| 04/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 04/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 04/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 04/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.26 | 105.4180 | 7.2620 | 105.4180 | 0.00 |
| 04/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1144 | 1 | 1144 | 1 | 0.00 |
| 04/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1224 | 1 | 1224 | 1 | 0.00 |
| 04/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 04/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 04/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1109 | 1 | 1109 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1180 | 1 | 1180 | 1 | 0.00 |
| 04/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.38 | 167.6610 | 0.3800 | 167.6610 | 3,689.00 |
| 04/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 60524 | 61 | 60524 | 61 | 0.00 |
| 04/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 61371 | 61 | 61371 | 61 | 0.00 |
| 04/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59668 | 60 | 59668 | 60 | 0.00 |
| 04/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.30 | 170.0831 | 0.3030 | 170.0831 | 6,500.00 |
| 04/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43424 | 43 | 43424 | 43 | 0.00 |
| 04/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44452 | 44 | 44452 | 44 | 0.00 |
| 04/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42385 | 42 | 42385 | 42 | 0.00 |
| 04/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R203 On 03-February-11 | | | Bond Future | 7.84 | 105.1031 | 7.8400 | 105.1031 | 1,404.00 |
| 04/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 3361 | 3 | 3361 | 3 | 0.00 |
| 04/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 3598 | 3 | 3598 | 3 | 0.00 |
| 04/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 3127 | 3 | 3127 | 3 | 0.00 |
| 04/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 1245 | 1 | 1245 | 1 | 1,000.00 |
| 04/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 04/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 426 | 1 | 426 | 1 | 0.00 |
| 04/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 04/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 04/01/2011 | R203 On 05-May-11 | | | Bond Future | 7.94 | 102.4591 | 7.9410 | 102.4591 | 0.00 |
| 04/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2486 | 2 | 2486 | 2 | 0.00 |
| 04/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2327 | 2 | 2327 | 2 | 0.00 |
| 04/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2648 | 2 | 2648 | 2 | 0.00 |
| 04/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 04/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1052 | 1 | 1052 | 1 | 0.00 |
| 04/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 04/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.05 | 103.9444 | 8.0510 | 103.9444 | 0.00 |
| 04/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1949 | 2 | 1949 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1831 | 2 | 1831 | 2 | 0.00 |
| 04/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2072 | 2 | 2072 | 2 | 0.00 |
| 04/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2077 | 2 | 2077 | 2 | 0.00 |
| 04/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2315 | 2 | 2315 | 2 | 0.00 |
| 04/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2193 | 2 | 2193 | 2 | 0.00 |
| 04/01/2011 | R204 On 03-February-11 | | | Bond Future | 7.95 | 100.9867 | 7.9510 | 100.9867 | 1,926.00 |
| 04/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 3190 | 3 | 3190 | 3 | 0.00 |
| 04/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2937 | 3 | 2937 | 3 | 0.00 |
| 04/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 3448 | 3 | 3448 | 3 | 0.00 |
| 04/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 04/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 04/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 04/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.05 | 102.4468 | 8.0450 | 102.4468 | 0.00 |
| 04/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 3383 | 3 | 3383 | 3 | 0.00 |
| 04/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 3580 | 3 | 3580 | 3 | 0.00 |
| 04/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 3191 | 3 | 3191 | 3 | 0.00 |
| 04/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 953 | 1 | 953 | 1 | 0.00 |
| 04/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 04/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 04/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.15 | 99.9011 | 8.1480 | 99.9011 | 0.00 |
| 04/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2017 | 2 | 2017 | 2 | 0.00 |
| 04/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 04/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1892 | 2 | 1892 | 2 | 0.00 |
| 04/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2975 | 3 | 2975 | 3 | 0.00 |
| 04/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2681 | 3 | 2681 | 3 | 0.00 |
| 04/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2825 | 3 | 2825 | 3 | 0.00 |
| 04/01/2011 | R206 On 03-February-11 | | | Bond Future | 6.67 | 102.5653 | 6.6670 | 102.5653 | 0.00 |
| 04/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3473 | 3 | 3473 | 3 | 0.00 |
| 04/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3600 | 3 | 3600 | 3 | 0.00 |
| 04/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3345 | 3 | 3345 | 3 | 0.00 |
| 04/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R206 On 03-February-11 | 8.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R206 On 05-May-11 | | | Bond Future | 6.76 | 104.0486 | 6.7580 | 104.0486 | 0.00 |
| 04/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1949 | 2 | 1949 | 2 | 0.00 |
| 04/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1849 | 2 | 1849 | 2 | 0.00 |
| 04/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2051 | 2 | 2051 | 2 | 0.00 |
| 04/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 04/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 04/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 04/01/2011 | R206 On 04-August-11 | | | Bond Future | 6.87 | 101.7923 | 6.8710 | 101.7923 | 0.00 |
| 04/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1002 | 1 | 1002 | 1 | 0.00 |
| 04/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 939 | 1 | 939 | 1 | 0.00 |
| 04/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1065 | 1 | 1065 | 1 | 0.00 |
| 04/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 04/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 764 | 1 | 764 | 1 | 0.00 |
| 04/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 716 | 1 | 716 | 1 | 0.00 |
| 04/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.05 | 95.1351 | 8.0540 | 95.1351 | 800.00 |
| 04/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 4156 | 4 | 4156 | 4 | 0.00 |
| 04/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3881 | 4 | 3881 | 4 | 0.00 |
| 04/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 4432 | 4 | 4432 | 4 | 0.00 |
| 04/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 04/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 04/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 04/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.14 | 96.5083 | 8.1440 | 96.5083 | 0.00 |
| 04/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3191 | 3 | 3191 | 3 | 0.00 |
| 04/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 3387 | 3 | 3387 | 3 | 0.00 |
| 04/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2999 | 3 | 2999 | 3 | 0.00 |
| 04/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 04/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1020 | 1 | 1020 | 1 | 0.00 |
| 04/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 04/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.24 | 94.2725 | 8.2420 | 94.2725 | 0.00 |
| 04/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2592 | 2 | 2592 | 2 | 0.00 |
| 04/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2744 | 3 | 2744 | 3 | 0.00 |
| 04/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2444 | 2 | 2444 | 2 | 0.00 |
| 04/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2687 | 3 | 2687 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2410 | 3 | 2410 | 3 | 0.00 |
| 04/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2546 | 3 | 2546 | 3 | 0.00 |
| 04/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.07 | 93.0775 | 8.0720 | 93.0775 | 5,598.00 |
| 04/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4280 | 4 | 4280 | 4 | 0.00 |
| 04/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 4569 | 4 | 4569 | 4 | 0.00 |
| 04/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3992 | 4 | 3992 | 4 | 0.00 |
| 04/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 04/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 04/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 04/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.15 | 91.0297 | 8.1520 | 91.0297 | 0.00 |
| 04/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3327 | 3 | 3327 | 3 | 0.00 |
| 04/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3125 | 3 | 3125 | 3 | 0.00 |
| 04/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3534 | 3 | 3534 | 3 | 0.00 |
| 04/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 04/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1275 | 1 | 1275 | 1 | 0.00 |
| 04/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1171 | 1 | 1171 | 1 | 0.00 |
| 04/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.24 | 92.3465 | 8.2380 | 92.3465 | 0.00 |
| 04/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2754 | 3 | 2754 | 3 | 0.00 |
| 04/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 04/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2596 | 2 | 2596 | 2 | 0.00 |
| 04/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2830 | 3 | 2830 | 3 | 0.00 |
| 04/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2537 | 3 | 2537 | 3 | 0.00 |
| 04/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 04/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.19 | 81.2228 | 8.1880 | 81.2228 | 22,596.00 |
| 04/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 6735 | 6 | 6735 | 6 | 0.00 |
| 04/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 6362 | 6 | 6362 | 6 | 0.00 |
| 04/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 7107 | 7 | 7107 | 7 | 0.00 |
| 04/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 04/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 04/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 04/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.24 | 79.2448 | 8.2410 | 79.2448 | 0.00 |
| 04/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4122 | 4 | 4122 | 4 | 0.00 |
| 04/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4387 | 4 | 4387 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3863 | 4 | 3863 | 4 | 0.00 |
| 04/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 04/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1756 | 2 | 1756 | 2 | 0.00 |
| 04/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 1908 | 2 | 1908 | 2 | 0.00 |
| 04/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.30 | 80.3997 | 8.2960 | 80.3997 | 0.00 |
| 04/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4746 | 4 | 4746 | 4 | 0.00 |
| 04/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4992 | 5 | 4992 | 5 | 0.00 |
| 04/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4505 | 4 | 4505 | 4 | 0.00 |
| 04/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 13818 | 13 | 13818 | 13 | 0.00 |
| 04/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3013 | 3 | 3013 | 3 | 0.00 |
| 04/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 04/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3191 | 3 | 3191 | 3 | 0.00 |
| 04/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2844 | 3 | 2844 | 3 | 0.00 |
| 04/01/2011 | R210 On 03-February-11 | | | Bond Future | 0.96 | 126.7790 | 0.9610 | 126.7790 | 2.00 |
| 04/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 32455 | 32 | 32455 | 32 | 0.00 |
| 04/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 33087 | 33 | 33087 | 33 | 0.00 |
| 04/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 31817 | 32 | 31817 | 32 | 0.00 |
| 04/01/2011 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.74 | 104.3696 | 1.7380 | 104.3696 | 589.00 |
| 04/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4309 | 4 | 4309 | 4 | 0.00 |
| 04/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4584 | 5 | 4584 | 5 | 0.00 |
| 04/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4032 | 4 | 4032 | 4 | 0.00 |
| 04/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.48 | 102.6025 | 2.4840 | 102.6025 | 2,518.00 |
| 04/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4866 | 5 | 4866 | 5 | 0.00 |
| 04/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5323 | 5 | 5323 | 5 | 0.00 |
| 04/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4406 | 4 | 4406 | 4 | 0.00 |
| 04/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R212 On 03-February-11 | 3.05 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2011 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.28 | 90.1338 | 8.2820 | 90.1338 | 0.00 |
| 04/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 2075 | 3 | 2075 | 3 | 0.00 |
| 04/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 2992 | 4 | 2992 | 4 | 0.00 |
| 04/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 2532 | 3 | 2532 | 3 | 0.00 |
| 04/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.34 | 87.8986 | 8.3410 | 87.8986 | 0.00 |
| 04/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 3493 | 4 | 3493 | 4 | 0.00 |
| 04/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 2580 | 3 | 2580 | 3 | 0.00 |
| 04/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 3035 | 4 | 3035 | 4 | 0.00 |
| 04/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.40 | 89.1728 | 8.4040 | 89.1728 | 0.00 |
| 04/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 3110 | 4 | 3110 | 4 | 0.00 |
| 04/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 4019 | 5 | 4019 | 5 | 0.00 |
| 04/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 3563 | 4 | 3563 | 4 | 0.00 |
| 04/01/2011 | TRT1 On 03-February-11 | | | Index Future | 344.41 | 343.4220 | 344.4100 | 343.4220 | 100.00 |
| 04/01/2011 | TRT1 On 05-May-11 | | | Index Future | 349.11 | 348.1080 | 349.1100 | 348.1080 | 0.00 |
| 05/01/2011 | AL7T On 03-February-11 | | | Index Future | 378.04 | 377.5910 | 378.0430 | 377.5910 | 30.00 |
| 05/01/2011 | ALBI On 03-February-11 | | | Index Future | 348.42 | 347.9290 | 348.4220 | 347.9290 | 1,164.00 |
| 05/01/2011 | ALBI On 05-May-11 | | | Index Future | 353.46 | 352.9600 | 353.4590 | 352.9600 | 2.00 |
| 05/01/2011 | CRD1 On 03-February-11 | | | Index Future | 154.45 | 154.3640 | 154.4480 | 154.3640 | 2.00 |
| 05/01/2011 | CRD1 On 05-May-11 | | | Index Future | 156.56 | 156.4700 | 156.5570 | 156.4700 | 0.00 |
| 05/01/2011 | GOVI On 03-February-11 | | | GOVI | 349.04 | 348.6000 | 349.0410 | 348.6000 | 211.00 |
| 05/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 60410 | 6 | 60410 | 6 | 0.00 |
| 05/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 60510 | 6 | 60510 | 6 | 0.00 |
| 05/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 60310 | 6 | 60310 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | GOVI On 05-May-11 | | | GOVI | 354.09 | 353.6400 | 354.0870 | 353.6400 | 0.00 |
| 05/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 50870 | 5 | 50870 | 5 | 0.00 |
| 05/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 50770 | 5 | 50770 | 5 | 0.00 |
| 05/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 50970 | 5 | 50970 | 5 | 0.00 |
| 05/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/01/2011 | IGOV On 03-February-11 | | | Index Future | 148.49 | 148.4220 | 148.4890 | 148.4220 | 6.00 |
| 05/01/2011 | IGOV On 05-May-11 | | | Index Future | 150.64 | 150.5680 | 150.6350 | 150.5680 | 0.00 |
| 05/01/2011 | IGOV On 04-August-11 | | | Index Future | 152.80 | 152.7290 | 152.7980 | 152.7290 | 0.00 |
| 05/01/2011 | ILBI On 03-February-11 | | | Index Future | 402.43 | 402.1490 | 402.4250 | 402.1490 | 370.00 |
| 05/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 05/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 05/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 05/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 05/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 05/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 05/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.50 | 94.5080 | 5.5040 | 94.5080 | 7,791.00 |
| 05/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.44 | 94.5760 | 5.4410 | 94.5760 | 2,500.00 |
| 05/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.41 | 94.6050 | 5.4050 | 94.6050 | 5,790.00 |
| 05/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.37 | 94.6290 | 5.3710 | 94.6290 | 2.00 |
| 05/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.38 | 94.6290 | 5.3760 | 94.6290 | 2,000.00 |
| 05/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.38 | 94.6280 | 5.3770 | 94.6280 | 3,790.00 |
| 05/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.49 | 94.5100 | 5.4940 | 94.5100 | 14,590.00 |
| 05/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.75 | 94.2330 | 5.7460 | 94.2330 | 5,290.00 |
| 05/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.03 | 93.9610 | 6.0250 | 93.9610 | 290.00 |
| 05/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.35 | 93.6340 | 6.3470 | 93.6340 | 390.00 |
| 05/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.66 | 93.3230 | 6.6570 | 93.3230 | 41,490.00 |
| 05/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.89 | 93.1000 | 6.8900 | 93.1000 | 390.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 05/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 05/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 05/01/2011 | OTH1 On 03-February-11 | | | Index Future | 344.68 | 343.9190 | 344.6820 | 343.9190 | 3.00 |
| 05/01/2011 | OTH1 On 05-May-11 | | | Index Future | 349.67 | 348.8910 | 349.6660 | 348.8910 | 0.00 |
| 05/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.22 | 129.4929 | 7.2220 | 129.4929 | 7,886.00 |
| 05/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 05/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3179 | 3 | 3179 | 3 | 0.00 |
| 05/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2763 | 3 | 2763 | 3 | 0.00 |
| 05/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 05/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 05/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 05/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.32 | 124.5543 | 7.3220 | 124.5543 | 705.00 |
| 05/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2351 | 2 | 2351 | 2 | 0.00 |
| 05/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2501 | 2 | 2501 | 2 | 0.00 |
| 05/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2063 | 2 | 2063 | 2 | 0.00 |
| 05/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2205 | 2 | 2205 | 2 | 0.00 |
| 05/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 639 | 1 | 639 | 1 | 0.00 |
| 05/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 05/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 525 | 1 | 525 | 1 | 0.00 |
| 05/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 580 | 1 | 580 | 1 | 0.00 |
| 05/01/2011 | R157 On 04-August-11 | | | Bond Future | 7.44 | 126.3594 | 7.4370 | 126.3594 | 0.00 |
| 05/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1702 | 2 | 1702 | 2 | 0.00 |
| 05/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1811 | 2 | 1811 | 2 | 0.00 |
| 05/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |
| 05/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1546 | 2 | 1546 | 2 | 0.00 |
| 05/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1368 | 1 | 1368 | 1 | 0.00 |
| 05/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1455 | 2 | 1455 | 2 | 0.00 |
| 05/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.17 | 121.5134 | 8.1720 | 121.5134 | 25,674.00 |
| 05/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 7985 | 8 | 7985 | 8 | 0.00 |
| 05/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 8431 | 8 | 8431 | 8 | 0.00 |
| 05/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 7538 | 7 | 7538 | 7 | 0.00 |
| 05/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 235 | 0 | 235 | 0 | 3,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 05/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 4607 | 5 | 4607 | 5 | 0.00 |
| 05/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 05/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 05/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.24 | 123.2683 | 8.2420 | 123.2683 | 0.00 |
| 05/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 6267 | 6 | 6267 | 6 | 0.00 |
| 05/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 6612 | 6 | 6612 | 6 | 0.00 |
| 05/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 2104 | 2 | 2104 | 2 | 5,500.00 |
| 05/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 5927 | 6 | 5927 | 6 | 0.00 |
| 05/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1508 | 2 | 1508 | 2 | 0.00 |
| 05/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4539 | 5 | 4539 | 5 | 0.00 |
| 05/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1260 | 1 | 1260 | 1 | 0.00 |
| 05/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1380 | 1 | 1380 | 1 | 0.00 |
| 05/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.32 | 119.7667 | 8.3170 | 119.7667 | 0.00 |
| 05/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3995 | 4 | 3995 | 4 | 0.00 |
| 05/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3758 | 4 | 3758 | 4 | 0.00 |
| 05/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 4239 | 4 | 4239 | 4 | 0.00 |
| 05/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4405 | 5 | 4405 | 5 | 0.00 |
| 05/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4905 | 5 | 4905 | 5 | 0.00 |
| 05/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4650 | 5 | 4650 | 5 | 0.00 |
| 05/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.06 | 106.8423 | 7.0590 | 106.8423 | 489.00 |
| 05/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 05/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 05/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 3351 | 3 | 3351 | 3 | 0.00 |
| 05/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 05/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 05/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 05/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.16 | 108.3871 | 7.1590 | 108.3871 | 0.00 |
| 05/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2169 | 2 | 2169 | 2 | 0.00 |
| 05/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2297 | 2 | 2297 | 2 | 0.00 |
| 05/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2044 | 2 | 2044 | 2 | 0.00 |
| 05/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 05/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 249 | 0 | 249 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 05/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.28 | 105.5507 | 7.2770 | 105.5507 | 0.00 |
| 05/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |
| 05/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1198 | 1 | 1198 | 1 | 0.00 |
| 05/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 05/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 05/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1129 | 1 | 1129 | 1 | 0.00 |
| 05/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 05/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.38 | 167.6610 | 0.3810 | 167.6610 | 3,689.00 |
| 05/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 60494 | 61 | 60494 | 61 | 0.00 |
| 05/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 61341 | 61 | 61341 | 61 | 0.00 |
| 05/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59639 | 60 | 59639 | 60 | 0.00 |
| 05/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.30 | 170.0831 | 0.3040 | 170.0831 | 6,500.00 |
| 05/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43394 | 43 | 43394 | 43 | 0.00 |
| 05/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42356 | 42 | 42356 | 42 | 0.00 |
| 05/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44422 | 44 | 44422 | 44 | 0.00 |
| 05/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R203 On 03-February-11 | | | Bond Future | 7.82 | 105.3957 | 7.8220 | 105.3957 | 1,404.00 |
| 05/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 3447 | 3 | 3447 | 3 | 0.00 |
| 05/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 3685 | 4 | 3685 | 4 | 0.00 |
| 05/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 1296 | 1 | 1296 | 1 | 1,000.00 |
| 05/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 3211 | 3 | 3211 | 3 | 0.00 |
| 05/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 05/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 05/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 05/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 05/01/2011 | R203 On 05-May-11 | | | Bond Future | 7.92 | 102.7561 | 7.9210 | 102.7561 | 0.00 |
| 05/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2545 | 2 | 2545 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2384 | 2 | 2384 | 2 | 0.00 |
| 05/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2710 | 3 | 2710 | 3 | 0.00 |
| 05/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 05/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1010 | 1 | 1010 | 1 | 0.00 |
| 05/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 927 | 1 | 927 | 1 | 0.00 |
| 05/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.03 | 104.2493 | 8.0310 | 104.2493 | 0.00 |
| 05/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 05/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1872 | 2 | 1872 | 2 | 0.00 |
| 05/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2116 | 2 | 2116 | 2 | 0.00 |
| 05/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2025 | 2 | 2025 | 2 | 0.00 |
| 05/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2260 | 2 | 2260 | 2 | 0.00 |
| 05/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2140 | 2 | 2140 | 2 | 0.00 |
| 05/01/2011 | R204 On 03-February-11 | | | Bond Future | 7.94 | 101.3441 | 7.9380 | 101.3441 | 1,926.00 |
| 05/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 3255 | 3 | 3255 | 3 | 0.00 |
| 05/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 3514 | 3 | 3514 | 3 | 0.00 |
| 05/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2998 | 3 | 2998 | 3 | 0.00 |
| 05/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 05/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 05/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 05/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.03 | 102.8103 | 8.0320 | 102.8103 | 0.00 |
| 05/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 3429 | 3 | 3429 | 3 | 0.00 |
| 05/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 3627 | 4 | 3627 | 4 | 0.00 |
| 05/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 3235 | 3 | 3235 | 3 | 0.00 |
| 05/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 05/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 773 | 1 | 773 | 1 | 0.00 |
| 05/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 05/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.13 | 100.2695 | 8.1340 | 100.2695 | 0.00 |
| 05/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 05/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2178 | 2 | 2178 | 2 | 0.00 |
| 05/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1920 | 2 | 1920 | 2 | 0.00 |
| 05/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2927 | 3 | 2927 | 3 | 0.00 |
| 05/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2636 | 3 | 2636 | 3 | 0.00 |
| 05/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2778 | 3 | 2778 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R206 On 03-February-11 | | | Bond Future | 6.66 | 102.6770 | 6.6590 | 102.6770 | 0.00 |
| 05/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3494 | 3 | 3494 | 3 | 0.00 |
| 05/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3367 | 3 | 3367 | 3 | 0.00 |
| 05/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3622 | 4 | 3622 | 4 | 0.00 |
| 05/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R206 On 05-May-11 | | | Bond Future | 6.75 | 104.1610 | 6.7490 | 104.1610 | 0.00 |
| 05/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1965 | 2 | 1965 | 2 | 0.00 |
| 05/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1865 | 2 | 1865 | 2 | 0.00 |
| 05/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 05/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 05/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 05/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 149 | 0 | 149 | 0 | 0.00 |
| 05/01/2011 | R206 On 04-August-11 | | | Bond Future | 6.86 | 101.9078 | 6.8620 | 101.9078 | 0.00 |
| 05/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 05/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 948 | 1 | 948 | 1 | 0.00 |
| 05/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 05/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 657 | 1 | 657 | 1 | 0.00 |
| 05/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 753 | 1 | 753 | 1 | 0.00 |
| 05/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 705 | 1 | 705 | 1 | 0.00 |
| 05/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.03 | 95.4203 | 8.0260 | 95.4203 | 800.00 |
| 05/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 4317 | 4 | 4317 | 4 | 0.00 |
| 05/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 4595 | 4 | 4595 | 4 | 0.00 |
| 05/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 4039 | 4 | 4039 | 4 | 0.00 |
| 05/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 05/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 05/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 05/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.12 | 96.7981 | 8.1150 | 96.7981 | 0.00 |
| 05/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3300 | 3 | 3300 | 3 | 0.00 |
| 05/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 3500 | 3 | 3500 | 3 | 0.00 |
| 05/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 3105 | 3 | 3105 | 3 | 0.00 |
| 05/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1142 | 1 | 1142 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 05/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1048 | 1 | 1048 | 1 | 0.00 |
| 05/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.21 | 94.5601 | 8.2110 | 94.5601 | 0.00 |
| 05/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 05/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2835 | 3 | 2835 | 3 | 0.00 |
| 05/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2529 | 2 | 2529 | 2 | 0.00 |
| 05/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2593 | 3 | 2593 | 3 | 0.00 |
| 05/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2323 | 2 | 2323 | 2 | 0.00 |
| 05/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2455 | 3 | 2455 | 3 | 0.00 |
| 05/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.03 | 93.3793 | 8.0340 | 93.3793 | 5,598.00 |
| 05/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4511 | 4 | 4511 | 4 | 0.00 |
| 05/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 4220 | 4 | 4220 | 4 | 0.00 |
| 05/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 4804 | 5 | 4804 | 5 | 0.00 |
| 05/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 05/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 05/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 05/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.11 | 91.3311 | 8.1130 | 91.3311 | 0.00 |
| 05/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3486 | 3 | 3486 | 3 | 0.00 |
| 05/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3279 | 3 | 3279 | 3 | 0.00 |
| 05/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3699 | 4 | 3699 | 4 | 0.00 |
| 05/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 05/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 05/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 05/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.20 | 92.6532 | 8.1970 | 92.6532 | 0.00 |
| 05/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2880 | 3 | 2880 | 3 | 0.00 |
| 05/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3048 | 3 | 3048 | 3 | 0.00 |
| 05/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2718 | 3 | 2718 | 3 | 0.00 |
| 05/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2699 | 3 | 2699 | 3 | 0.00 |
| 05/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2415 | 3 | 2415 | 3 | 0.00 |
| 05/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2554 | 3 | 2554 | 3 | 0.00 |
| 05/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.14 | 81.7156 | 8.1410 | 81.7156 | 22,596.00 |
| 05/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 7139 | 7 | 7139 | 7 | 0.00 |
| 05/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 7514 | 7 | 7514 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 6763 | 6 | 6763 | 6 | 0.00 |
| 05/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 05/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 05/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 05/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.19 | 79.7494 | 8.1930 | 79.7494 | 0.00 |
| 05/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4384 | 4 | 4384 | 4 | 0.00 |
| 05/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4659 | 4 | 4659 | 4 | 0.00 |
| 05/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 4116 | 4 | 4116 | 4 | 0.00 |
| 05/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 1900 | 2 | 1900 | 2 | 0.00 |
| 05/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1607 | 2 | 1607 | 2 | 0.00 |
| 05/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 1748 | 2 | 1748 | 2 | 0.00 |
| 05/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.25 | 80.9071 | 8.2470 | 80.9071 | 0.00 |
| 05/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4994 | 5 | 4994 | 5 | 0.00 |
| 05/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 5247 | 5 | 5247 | 5 | 0.00 |
| 05/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4746 | 5 | 4746 | 5 | 0.00 |
| 05/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 14208 | 14 | 14208 | 14 | 0.00 |
| 05/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 05/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3007 | 3 | 3007 | 3 | 0.00 |
| 05/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2674 | 3 | 2674 | 3 | 0.00 |
| 05/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 2836 | 3 | 2836 | 3 | 0.00 |
| 05/01/2011 | R210 On 03-February-11 | | | Bond Future | 0.96 | 126.7790 | 0.9620 | 126.7790 | 2.00 |
| 05/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 32437 | 32 | 32437 | 32 | 0.00 |
| 05/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 31799 | 32 | 31799 | 32 | 0.00 |
| 05/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 33069 | 33 | 33069 | 33 | 0.00 |
| 05/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.74 | 104.3638 | 1.7400 | 104.3638 | 589.00 |
| 05/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4297 | 4 | 4297 | 4 | 0.00 |
| 05/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4573 | 5 | 4573 | 5 | 0.00 |
| 05/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4021 | 4 | 4021 | 4 | 0.00 |
| 05/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.49 | 102.6025 | 2.4850 | 102.6025 | 2,518.00 |
| 05/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4856 | 5 | 4856 | 5 | 0.00 |
| 05/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5313 | 5 | 5313 | 5 | 0.00 |
| 05/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4396 | 4 | 4396 | 4 | 0.00 |
| 05/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.23 | 90.6673 | 8.2340 | 90.6673 | 0.00 |
| 05/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 1651 | 2 | 1651 | 2 | 0.00 |
| 05/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 2568 | 3 | 2568 | 3 | 0.00 |
| 05/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 2108 | 3 | 2108 | 3 | 0.00 |
| 05/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.29 | 88.4426 | 8.2920 | 88.4426 | 0.00 |
| 05/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 3067 | 3 | 3067 | 3 | 0.00 |
| 05/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 2154 | 3 | 2154 | 3 | 0.00 |
| 05/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 2608 | 3 | 2608 | 3 | 0.00 |
| 05/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.35 | 89.7263 | 8.3540 | 89.7263 | 0.00 |
| 05/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 2681 | 3 | 2681 | 3 | 0.00 |
| 05/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 3589 | 4 | 3589 | 4 | 0.00 |
| 05/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 3133 | 4 | 3133 | 4 | 0.00 |
| 05/01/2011 | TRT1 On 03-February-11 | | | Index Future | 344.95 | 344.4100 | 344.9480 | 344.4100 | 100.00 |
| 05/01/2011 | TRT1 On 05-May-11 | | | Index Future | 349.66 | 349.1100 | 349.6570 | 349.1100 | 0.00 |
| 06/01/2011 | AL7T On 03-February-11 | | | Index Future | 376.33 | 378.0430 | 376.3320 | 378.0430 | 30.00 |
| 06/01/2011 | ALBI On 03-February-11 | | | Index Future | 347.05 | 348.4220 | 347.0450 | 348.4220 | 1,123.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | ALBI On 05-May-11 | | | Index Future | 352.06 | 353.4590 | 352.0620 | 353.4590 | 2.00 |
| 06/01/2011 | CRD1 On 03-February-11 | | | Index Future | 154.12 | 154.4480 | 154.1240 | 154.4480 | 2.00 |
| 06/01/2011 | CRD1 On 05-May-11 | | | Index Future | 156.23 | 156.5570 | 156.2280 | 156.5570 | 0.00 |
| 06/01/2011 | GOVI On 03-February-11 | | | GOVI | 347.71 | 349.0410 | 347.7130 | 349.0410 | 211.00 |
| 06/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 47130 | 6 | 47130 | 6 | 0.00 |
| 06/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 47230 | 6 | 47230 | 6 | 0.00 |
| 06/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 47030 | 6 | 47030 | 6 | 0.00 |
| 06/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | GOVI On 05-May-11 | | | GOVI | 352.74 | 354.0870 | 352.7390 | 354.0870 | 0.00 |
| 06/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 37390 | 5 | 37390 | 5 | 0.00 |
| 06/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 37290 | 5 | 37290 | 5 | 0.00 |
| 06/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 37490 | 5 | 37490 | 5 | 0.00 |
| 06/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 06/01/2011 | IGOV On 03-February-11 | | | Index Future | 148.48 | 148.4890 | 148.4830 | 148.4890 | 6.00 |
| 06/01/2011 | IGOV On 05-May-11 | | | Index Future | 150.63 | 150.6350 | 150.6290 | 150.6350 | 0.00 |
| 06/01/2011 | IGOV On 04-August-11 | | | Index Future | 152.79 | 152.7980 | 152.7920 | 152.7980 | 0.00 |
| 06/01/2011 | ILBI On 03-February-11 | | | Index Future | 402.41 | 402.4250 | 402.4120 | 402.4250 | 370.00 |
| 06/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 06/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 06/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 06/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 06/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 06/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 06/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.51 | 94.4960 | 5.5110 | 94.4960 | 7,791.00 |
| 06/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.46 | 94.5590 | 5.4630 | 94.5590 | 2,500.00 |
| 06/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.43 | 94.5950 | 5.4290 | 94.5950 | 6,290.00 |
| 06/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.39 | 94.6290 | 5.3930 | 94.6290 | 2.00 |
| 06/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.40 | 94.6240 | 5.3960 | 94.6240 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.40 | 94.6230 | 5.3960 | 94.6230 | 3,790.00 |
| 06/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.51 | 94.5060 | 5.5110 | 94.5060 | 15,090.00 |
| 06/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.76 | 94.2540 | 5.7640 | 94.2540 | 5,290.00 |
| 06/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.04 | 93.9750 | 6.0360 | 93.9750 | 290.00 |
| 06/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.37 | 93.6530 | 6.3660 | 93.6530 | 390.00 |
| 06/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.67 | 93.3430 | 6.6730 | 93.3430 | 41,490.00 |
| 06/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.90 | 93.1100 | 6.9000 | 93.1100 | 390.00 |
| 06/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 06/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 06/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 06/01/2011 | OTH1 On 03-February-11 | | | Index Future | 343.06 | 344.6820 | 343.0560 | 344.6820 | 3.00 |
| 06/01/2011 | OTH1 On 05-May-11 | | | Index Future | 348.02 | 349.6660 | 348.0160 | 349.6660 | 0.00 |
| 06/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.27 | 129.6167 | 7.2720 | 129.6167 | 7,886.00 |
| 06/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2755 | 3 | 2755 | 3 | 0.00 |
| 06/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2962 | 3 | 2962 | 3 | 0.00 |
| 06/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2549 | 3 | 2549 | 3 | 0.00 |
| 06/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 06/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 06/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 06/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.38 | 124.6837 | 7.3760 | 124.6837 | 705.00 |
| 06/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2188 | 2 | 2188 | 2 | 0.00 |
| 06/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2333 | 3 | 2333 | 3 | 0.00 |
| 06/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 06/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 06/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 775 | 1 | 775 | 1 | 0.00 |
| 06/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 06/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 583 | 1 | 583 | 1 | 0.00 |
| 06/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 06/01/2011 | R157 On 04-August-11 | | | Bond Future | 7.50 | 126.4928 | 7.4950 | 126.4928 | 0.00 |
| 06/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1580 | 2 | 1580 | 2 | 0.00 |
| 06/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1684 | 2 | 1684 | 2 | 0.00 |
| 06/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1479 | 2 | 1479 | 2 | 0.00 |
| 06/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1655 | 2 | 1655 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1469 | 1 | 1469 | 1 | 0.00 |
| 06/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1560 | 1 | 1560 | 1 | 0.00 |
| 06/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.24 | 121.8860 | 8.2360 | 121.8860 | 25,674.00 |
| 06/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 7353 | 8 | 7353 | 8 | 0.00 |
| 06/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 7797 | 8 | 7797 | 8 | 0.00 |
| 06/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 6910 | 8 | 6910 | 8 | 0.00 |
| 06/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 153 | 0 | 153 | 0 | 3,000.00 |
| 06/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 06/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 5168 | 5 | 5168 | 5 | 0.00 |
| 06/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 06/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 06/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.31 | 123.6542 | 8.3090 | 123.6542 | 0.00 |
| 06/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5777 | 6 | 5777 | 6 | 0.00 |
| 06/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 6110 | 7 | 6110 | 7 | 0.00 |
| 06/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 5450 | 6 | 5450 | 6 | 0.00 |
| 06/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1843 | 2 | 1843 | 2 | 5,500.00 |
| 06/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1693 | 2 | 1693 | 2 | 0.00 |
| 06/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4940 | 5 | 4940 | 5 | 0.00 |
| 06/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1420 | 1 | 1420 | 1 | 0.00 |
| 06/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1552 | 1 | 1552 | 1 | 0.00 |
| 06/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.39 | 120.1551 | 8.3860 | 120.1551 | 0.00 |
| 06/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3663 | 4 | 3663 | 4 | 0.00 |
| 06/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3438 | 4 | 3438 | 4 | 0.00 |
| 06/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3895 | 4 | 3895 | 4 | 0.00 |
| 06/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4730 | 4 | 4730 | 4 | 0.00 |
| 06/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 5254 | 5 | 5254 | 5 | 0.00 |
| 06/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4987 | 5 | 4987 | 5 | 0.00 |
| 06/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.10 | 106.7975 | 7.1040 | 106.7975 | 489.00 |
| 06/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3031 | 3 | 3031 | 3 | 0.00 |
| 06/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2865 | 3 | 2865 | 3 | 0.00 |
| 06/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 06/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 06/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.21 | 108.3418 | 7.2070 | 108.3418 | 0.00 |
| 06/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2045 | 2 | 2045 | 2 | 0.00 |
| 06/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1923 | 2 | 1923 | 2 | 0.00 |
| 06/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2170 | 2 | 2170 | 2 | 0.00 |
| 06/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 06/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 346 | 0 | 346 | 0 | 0.00 |
| 06/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 06/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.33 | 105.5054 | 7.3300 | 105.5054 | 0.00 |
| 06/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1039 | 1 | 1039 | 1 | 0.00 |
| 06/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 06/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 967 | 1 | 967 | 1 | 0.00 |
| 06/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1359 | 1 | 1359 | 1 | 0.00 |
| 06/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 06/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1280 | 1 | 1280 | 1 | 0.00 |
| 06/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.38 | 167.6315 | 0.3810 | 167.6315 | 3,689.00 |
| 06/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 60494 | 60 | 60494 | 60 | 0.00 |
| 06/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 61341 | 61 | 61341 | 61 | 0.00 |
| 06/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59639 | 60 | 59639 | 60 | 0.00 |
| 06/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.30 | 170.0535 | 0.3040 | 170.0535 | 6,500.00 |
| 06/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43394 | 43 | 43394 | 43 | 0.00 |
| 06/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44422 | 44 | 44422 | 44 | 0.00 |
| 06/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42356 | 42 | 42356 | 42 | 0.00 |
| 06/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R203 On 03-February-11 | | | Bond Future | 7.88 | 105.4883 | 7.8810 | 105.4883 | 1,404.00 |
| 06/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 3154 | 3 | 3154 | 3 | 0.00 |
| 06/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 3390 | 4 | 3390 | 4 | 0.00 |
| 06/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 1084 | 1 | 1084 | 1 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2921 | 3 | 2921 | 3 | 0.00 |
| 06/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 06/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 476 | 0 | 476 | 0 | 0.00 |
| 06/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 06/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 06/01/2011 | R203 On 05-May-11 | | | Bond Future | 7.98 | 102.8554 | 7.9840 | 102.8554 | 0.00 |
| 06/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2336 | 3 | 2336 | 3 | 0.00 |
| 06/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2494 | 3 | 2494 | 3 | 0.00 |
| 06/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 06/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 06/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 946 | 1 | 946 | 1 | 0.00 |
| 06/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 06/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.10 | 104.3449 | 8.0970 | 104.3449 | 0.00 |
| 06/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1834 | 2 | 1834 | 2 | 0.00 |
| 06/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1720 | 2 | 1720 | 2 | 0.00 |
| 06/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 06/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2176 | 2 | 2176 | 2 | 0.00 |
| 06/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2423 | 2 | 2423 | 2 | 0.00 |
| 06/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2297 | 2 | 2297 | 2 | 0.00 |
| 06/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.02 | 101.4193 | 8.0230 | 101.4193 | 1,926.00 |
| 06/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2800 | 3 | 2800 | 3 | 0.00 |
| 06/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 3052 | 4 | 3052 | 4 | 0.00 |
| 06/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2554 | 3 | 2554 | 3 | 0.00 |
| 06/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 06/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 06/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 06/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.12 | 102.8832 | 8.1210 | 102.8832 | 0.00 |
| 06/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 3073 | 3 | 3073 | 3 | 0.00 |
| 06/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2890 | 3 | 2890 | 3 | 0.00 |
| 06/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 3262 | 4 | 3262 | 4 | 0.00 |
| 06/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 906 | 1 | 906 | 1 | 0.00 |
| 06/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 06/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 988 | 1 | 988 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.23 | 100.3456 | 8.2270 | 100.3456 | 0.00 |
| 06/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1816 | 2 | 1816 | 2 | 0.00 |
| 06/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1938 | 2 | 1938 | 2 | 0.00 |
| 06/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1698 | 2 | 1698 | 2 | 0.00 |
| 06/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3209 | 3 | 3209 | 3 | 0.00 |
| 06/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2900 | 3 | 2900 | 3 | 0.00 |
| 06/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 06/01/2011 | R206 On 03-February-11 | | | Bond Future | 6.71 | 102.6983 | 6.7100 | 102.6983 | 0.00 |
| 06/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3359 | 3 | 3359 | 3 | 0.00 |
| 06/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3231 | 3 | 3231 | 3 | 0.00 |
| 06/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3486 | 4 | 3486 | 4 | 0.00 |
| 06/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R206 On 05-May-11 | | | Bond Future | 6.81 | 104.1830 | 6.8050 | 104.1830 | 0.00 |
| 06/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1849 | 2 | 1849 | 2 | 0.00 |
| 06/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1949 | 2 | 1949 | 2 | 0.00 |
| 06/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1751 | 2 | 1751 | 2 | 0.00 |
| 06/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 06/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 06/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 06/01/2011 | R206 On 04-August-11 | | | Bond Future | 6.92 | 101.9278 | 6.9240 | 101.9278 | 0.00 |
| 06/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 933 | 1 | 933 | 1 | 0.00 |
| 06/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 06/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 06/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 715 | 1 | 715 | 1 | 0.00 |
| 06/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 06/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 764 | 1 | 764 | 1 | 0.00 |
| 06/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.09 | 95.5908 | 8.0910 | 95.5908 | 800.00 |
| 06/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3933 | 4 | 3933 | 4 | 0.00 |
| 06/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 4209 | 5 | 4209 | 5 | 0.00 |
| 06/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3659 | 4 | 3659 | 4 | 0.00 |
| 06/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 57 | 0 | 57 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 06/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 06/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.18 | 96.9701 | 8.1830 | 96.9701 | 0.00 |
| 06/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3022 | 3 | 3022 | 3 | 0.00 |
| 06/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2835 | 3 | 2835 | 3 | 0.00 |
| 06/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 3214 | 4 | 3214 | 4 | 0.00 |
| 06/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 06/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1274 | 1 | 1274 | 1 | 0.00 |
| 06/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1173 | 1 | 1173 | 1 | 0.00 |
| 06/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.28 | 94.7390 | 8.2820 | 94.7390 | 0.00 |
| 06/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2463 | 3 | 2463 | 3 | 0.00 |
| 06/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2611 | 3 | 2611 | 3 | 0.00 |
| 06/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2319 | 3 | 2319 | 3 | 0.00 |
| 06/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2792 | 3 | 2792 | 3 | 0.00 |
| 06/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2508 | 2 | 2508 | 2 | 0.00 |
| 06/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2647 | 2 | 2647 | 2 | 0.00 |
| 06/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.11 | 93.6242 | 8.1090 | 93.6242 | 5,598.00 |
| 06/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4045 | 5 | 4045 | 5 | 0.00 |
| 06/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3759 | 4 | 3759 | 4 | 0.00 |
| 06/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 4333 | 5 | 4333 | 5 | 0.00 |
| 06/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 06/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 06/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 06/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.19 | 91.5769 | 8.1900 | 91.5769 | 0.00 |
| 06/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3152 | 3 | 3152 | 3 | 0.00 |
| 06/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3355 | 4 | 3355 | 4 | 0.00 |
| 06/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2955 | 3 | 2955 | 3 | 0.00 |
| 06/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1343 | 1 | 1343 | 1 | 0.00 |
| 06/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1133 | 1 | 1133 | 1 | 0.00 |
| 06/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 06/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.28 | 92.9058 | 8.2770 | 92.9058 | 0.00 |
| 06/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2618 | 3 | 2618 | 3 | 0.00 |
| 06/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2777 | 3 | 2777 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2465 | 3 | 2465 | 3 | 0.00 |
| 06/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2938 | 3 | 2938 | 3 | 0.00 |
| 06/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2636 | 2 | 2636 | 2 | 0.00 |
| 06/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2784 | 3 | 2784 | 3 | 0.00 |
| 06/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.21 | 82.1331 | 8.2110 | 82.1331 | 22,596.00 |
| 06/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 6530 | 7 | 6530 | 7 | 0.00 |
| 06/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 6902 | 8 | 6902 | 8 | 0.00 |
| 06/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 6157 | 7 | 6157 | 7 | 0.00 |
| 06/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 06/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 06/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 06/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.27 | 80.1709 | 8.2650 | 80.1709 | 0.00 |
| 06/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3966 | 4 | 3966 | 4 | 0.00 |
| 06/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4228 | 5 | 4228 | 5 | 0.00 |
| 06/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3712 | 4 | 3712 | 4 | 0.00 |
| 06/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2127 | 2 | 2127 | 2 | 0.00 |
| 06/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1807 | 2 | 1807 | 2 | 0.00 |
| 06/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 1961 | 2 | 1961 | 2 | 0.00 |
| 06/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.32 | 81.3325 | 8.3200 | 81.3325 | 0.00 |
| 06/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4606 | 5 | 4606 | 5 | 0.00 |
| 06/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4848 | 5 | 4848 | 5 | 0.00 |
| 06/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4368 | 5 | 4368 | 5 | 0.00 |
| 06/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 13619 | 14 | 13619 | 14 | 0.00 |
| 06/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 402 | 0 | 402 | 0 | 0.00 |
| 06/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3261 | 3 | 3261 | 3 | 0.00 |
| 06/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2907 | 3 | 2907 | 3 | 0.00 |
| 06/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3080 | 3 | 3080 | 3 | 0.00 |
| 06/01/2011 | R210 On 03-February-11 | | | Bond Future | 0.96 | 126.7610 | 0.9620 | 126.7610 | 2.00 |
| 06/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 32437 | 32 | 32437 | 32 | 0.00 |
| 06/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 31799 | 32 | 31799 | 32 | 0.00 |
| 06/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 33069 | 33 | 33069 | 33 | 0.00 |
| 06/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R210 On 03-February-11 | 3.05 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.74 | 104.3522 | 1.7410 | 104.3522 | 589.00 |
| 06/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4292 | 4 | 4292 | 4 | 0.00 |
| 06/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4567 | 5 | 4567 | 5 | 0.00 |
| 06/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4015 | 4 | 4015 | 4 | 0.00 |
| 06/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 06/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.49 | 102.5928 | 2.4850 | 102.5928 | 2,518.00 |
| 06/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4856 | 5 | 4856 | 5 | 0.00 |
| 06/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5313 | 5 | 5313 | 5 | 0.00 |
| 06/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4396 | 4 | 4396 | 4 | 0.00 |
| 06/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.29 | 91.0906 | 8.2940 | 91.0906 | 0.00 |
| 06/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 2180 | 2 | 2180 | 2 | 0.00 |
| 06/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 3097 | 3 | 3097 | 3 | 0.00 |
| 06/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 2637 | 2 | 2637 | 2 | 0.00 |
| 06/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.35 | 88.8692 | 8.3540 | 88.8692 | 0.00 |
| 06/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 3606 | 3 | 3606 | 3 | 0.00 |
| 06/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 2693 | 2 | 2693 | 2 | 0.00 |
| 06/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 3148 | 3 | 3148 | 3 | 0.00 |
| 06/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.42 | 90.1558 | 8.4170 | 90.1558 | 0.00 |
| 06/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 3674 | 3 | 3674 | 3 | 0.00 |
| 06/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 3221 | 3 | 3221 | 3 | 0.00 |
| 06/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 4130 | 4 | 4130 | 4 | 0.00 |
| 06/01/2011 | TRT1 On 03-February-11 | | | Index Future | 343.59 | 344.9480 | 343.5920 | 344.9480 | 100.00 |
| 06/01/2011 | TRT1 On 05-May-11 | | | Index Future | 348.28 | 349.6570 | 348.2840 | 349.6570 | 0.00 |
| 07/01/2011 | AL7T On 03-February-11 | | | Index Future | 375.96 | 376.3320 | 375.9570 | 376.3320 | 30.00 |
| 07/01/2011 | ALBI On 03-February-11 | | | Index Future | 346.84 | 347.0450 | 346.8390 | 347.0450 | 1,123.00 |
| 07/01/2011 | ALBI On 05-May-11 | | | Index Future | 351.85 | 352.0620 | 351.8530 | 352.0620 | 2.00 |
| 07/01/2011 | CRD1 On 03-February-11 | | | Index Future | 154.11 | 154.1240 | 154.1060 | 154.1240 | 2.00 |
| 07/01/2011 | CRD1 On 05-May-11 | | | Index Future | 156.21 | 156.2280 | 156.2110 | 156.2280 | 0.00 |
| 07/01/2011 | GOVI On 03-February-11 | | | GOVI | 347.52 | 347.7130 | 347.5210 | 347.7130 | 211.00 |
| 07/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 45210 | 5 | 45210 | 5 | 0.00 |
| 07/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 45110 | 5 | 45110 | 5 | 0.00 |
| 07/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 45310 | 5 | 45310 | 5 | 0.00 |
| 07/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | GOVI On 05-May-11 | | | GOVI | 352.55 | 352.7390 | 352.5450 | 352.7390 | 0.00 |
| 07/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 35450 | 4 | 35450 | 4 | 0.00 |
| 07/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 35550 | 4 | 35550 | 4 | 0.00 |
| 07/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 35350 | 4 | 35350 | 4 | 0.00 |
| 07/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/01/2011 | IGOV On 03-February-11 | | | Index Future | 148.49 | 148.4830 | 148.4880 | 148.4830 | 6.00 |
| 07/01/2011 | IGOV On 05-May-11 | | | Index Future | 150.63 | 150.6290 | 150.6340 | 150.6290 | 0.00 |
| 07/01/2011 | IGOV On 04-August-11 | | | Index Future | 152.80 | 152.7920 | 152.7970 | 152.7920 | 0.00 |
| 07/01/2011 | ILBI On 03-February-11 | | | Index Future | 402.43 | 402.4120 | 402.4280 | 402.4120 | 370.00 |
| 07/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 07/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 07/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 07/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 07/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 07/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.50 | 94.4890 | 5.5030 | 94.4890 | 7,791.00 |
| 07/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.45 | 94.5370 | 5.4510 | 94.5370 | 2,500.00 |
| 07/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.42 | 94.5710 | 5.4190 | 94.5710 | 6,390.00 |
| 07/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.39 | 94.6070 | 5.3910 | 94.6070 | 2.00 |
| 07/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.48 | 94.6040 | 5.4810 | 94.6040 | 2,000.00 |
| 07/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.48 | 94.6040 | 5.4820 | 94.6040 | 3,790.00 |
| 07/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.51 | 94.4890 | 5.5100 | 94.4890 | 15,090.00 |
| 07/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.75 | 94.2360 | 5.7500 | 94.2360 | 5,290.00 |
| 07/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.03 | 93.9640 | 6.0330 | 93.9640 | 290.00 |
| 07/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.37 | 93.6340 | 6.3670 | 93.6340 | 390.00 |
| 07/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.68 | 93.3270 | 6.6800 | 93.3270 | 41,490.00 |
| 07/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.90 | 93.1000 | 6.9000 | 93.1000 | 390.00 |
| 07/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/01/2011 | OTH1 On 03-February-11 | | | Index Future | 342.77 | 343.0560 | 342.7720 | 343.0560 | 3.00 |
| 07/01/2011 | OTH1 On 05-May-11 | | | Index Future | 347.73 | 348.0160 | 347.7270 | 348.0160 | 0.00 |
| 07/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.27 | 129.3958 | 7.2700 | 129.3958 | 7,886.00 |
| 07/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2761 | 3 | 2761 | 3 | 0.00 |
| 07/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2555 | 3 | 2555 | 3 | 0.00 |
| 07/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2969 | 3 | 2969 | 3 | 0.00 |
| 07/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 07/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 07/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 07/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.38 | 124.4584 | 7.3750 | 124.4584 | 705.00 |
| 07/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2186 | 2 | 2186 | 2 | 0.00 |
| 07/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2331 | 2 | 2331 | 2 | 0.00 |
| 07/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2044 | 2 | 2044 | 2 | 0.00 |
| 07/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1907 | 2 | 1907 | 2 | 0.00 |
| 07/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 768 | 1 | 768 | 1 | 0.00 |
| 07/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 699 | 1 | 699 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 576 | 1 | 576 | 1 | 0.00 |
| 07/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 636 | 1 | 636 | 1 | 0.00 |
| 07/01/2011 | R157 On 04-August-11 | | | Bond Future | 7.49 | 126.2654 | 7.4940 | 126.2654 | 0.00 |
| 07/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1578 | 2 | 1578 | 2 | 0.00 |
| 07/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1478 | 1 | 1478 | 1 | 0.00 |
| 07/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 07/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1464 | 1 | 1464 | 1 | 0.00 |
| 07/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1651 | 2 | 1651 | 2 | 0.00 |
| 07/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1555 | 2 | 1555 | 2 | 0.00 |
| 07/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.25 | 121.2425 | 8.2460 | 121.2425 | 25,674.00 |
| 07/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 7251 | 7 | 7251 | 7 | 0.00 |
| 07/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 7695 | 8 | 7695 | 8 | 0.00 |
| 07/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 134 | 0 | 134 | 0 | 3,000.00 |
| 07/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 6808 | 7 | 6808 | 7 | 0.00 |
| 07/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 07/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 5249 | 5 | 5249 | 5 | 0.00 |
| 07/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 07/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 07/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.32 | 122.9925 | 8.3190 | 122.9925 | 500.00 |
| 07/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5695 | 6 | 5695 | 6 | 0.00 |
| 07/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 6027 | 6 | 6027 | 6 | 0.00 |
| 07/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 5370 | 5 | 5370 | 5 | 0.00 |
| 07/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1796 | 2 | 1796 | 2 | 5,500.00 |
| 07/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1711 | 2 | 1711 | 2 | 0.00 |
| 07/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4991 | 5 | 4991 | 5 | 0.00 |
| 07/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1435 | 1 | 1435 | 1 | 0.00 |
| 07/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1568 | 2 | 1568 | 2 | 0.00 |
| 07/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.40 | 119.4862 | 8.3960 | 119.4862 | 0.00 |
| 07/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3608 | 4 | 3608 | 4 | 0.00 |
| 07/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 07/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3385 | 3 | 3385 | 3 | 0.00 |
| 07/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 5297 | 5 | 5297 | 5 | 0.00 |
| 07/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4769 | 5 | 4769 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 5028 | 5 | 5028 | 5 | 0.00 |
| 07/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.11 | 106.6425 | 7.1080 | 106.6425 | 489.00 |
| 07/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3017 | 3 | 3017 | 3 | 0.00 |
| 07/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 3182 | 3 | 3182 | 3 | 0.00 |
| 07/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 07/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 07/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.21 | 108.1867 | 7.2120 | 108.1867 | 0.00 |
| 07/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2029 | 2 | 2029 | 2 | 0.00 |
| 07/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1907 | 2 | 1907 | 2 | 0.00 |
| 07/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2155 | 2 | 2155 | 2 | 0.00 |
| 07/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 07/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 347 | 0 | 347 | 0 | 0.00 |
| 07/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 07/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.34 | 105.3457 | 7.3350 | 105.3457 | 0.00 |
| 07/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1029 | 1 | 1029 | 1 | 0.00 |
| 07/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 957 | 1 | 957 | 1 | 0.00 |
| 07/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1104 | 1 | 1104 | 1 | 0.00 |
| 07/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1209 | 1 | 1209 | 1 | 0.00 |
| 07/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1364 | 1 | 1364 | 1 | 0.00 |
| 07/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 07/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.38 | 167.6315 | 0.3810 | 167.6315 | 3,739.00 |
| 07/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 60494 | 60 | 60494 | 60 | 0.00 |
| 07/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 61341 | 61 | 61341 | 61 | 0.00 |
| 07/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59639 | 60 | 59639 | 60 | 0.00 |
| 07/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.30 | 170.0535 | 0.3040 | 170.0535 | 6,500.00 |
| 07/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43394 | 43 | 43394 | 43 | 0.00 |
| 07/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44422 | 44 | 44422 | 44 | 0.00 |
| 07/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42356 | 42 | 42356 | 42 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R203 On 03-February-11 | | | Bond Future | 7.88 | 105.1851 | 7.8800 | 105.1851 | 1,404.00 |
| 07/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 3155 | 3 | 3155 | 3 | 0.00 |
| 07/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 3392 | 3 | 3392 | 3 | 0.00 |
| 07/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2921 | 3 | 2921 | 3 | 0.00 |
| 07/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 1075 | 1 | 1075 | 1 | 1,000.00 |
| 07/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 07/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 462 | 0 | 462 | 0 | 0.00 |
| 07/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 07/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 07/01/2011 | R203 On 05-May-11 | | | Bond Future | 7.98 | 102.5431 | 7.9830 | 102.5431 | 0.00 |
| 07/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2332 | 2 | 2332 | 2 | 0.00 |
| 07/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2491 | 2 | 2491 | 2 | 0.00 |
| 07/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 07/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 07/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 938 | 1 | 938 | 1 | 0.00 |
| 07/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1022 | 1 | 1022 | 1 | 0.00 |
| 07/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.10 | 104.0300 | 8.0960 | 104.0300 | 0.00 |
| 07/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1831 | 2 | 1831 | 2 | 0.00 |
| 07/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1949 | 2 | 1949 | 2 | 0.00 |
| 07/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1717 | 2 | 1717 | 2 | 0.00 |
| 07/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2415 | 2 | 2415 | 2 | 0.00 |
| 07/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2168 | 2 | 2168 | 2 | 0.00 |
| 07/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2289 | 2 | 2289 | 2 | 0.00 |
| 07/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.03 | 100.9292 | 8.0270 | 100.9292 | 1,926.00 |
| 07/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2773 | 3 | 2773 | 3 | 0.00 |
| 07/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2526 | 3 | 2526 | 3 | 0.00 |
| 07/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 07/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 07/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 07/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 101 | 0 | 101 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.13 | 102.3854 | 8.1250 | 102.3854 | 100.00 |
| 07/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 3051 | 3 | 3051 | 3 | 0.00 |
| 07/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2868 | 3 | 2868 | 3 | 0.00 |
| 07/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 3239 | 3 | 3239 | 3 | 0.00 |
| 07/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 905 | 1 | 905 | 1 | 0.00 |
| 07/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 07/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 988 | 1 | 988 | 1 | 0.00 |
| 07/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.23 | 99.8417 | 8.2310 | 99.8417 | 0.00 |
| 07/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1801 | 2 | 1801 | 2 | 0.00 |
| 07/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1684 | 2 | 1684 | 2 | 0.00 |
| 07/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1923 | 2 | 1923 | 2 | 0.00 |
| 07/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2906 | 3 | 2906 | 3 | 0.00 |
| 07/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3216 | 3 | 3216 | 3 | 0.00 |
| 07/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3058 | 3 | 3058 | 3 | 0.00 |
| 07/01/2011 | R206 On 03-February-11 | | | Bond Future | 6.71 | 102.5626 | 6.7090 | 102.5626 | 0.00 |
| 07/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3361 | 3 | 3361 | 3 | 0.00 |
| 07/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3489 | 3 | 3489 | 3 | 0.00 |
| 07/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3234 | 3 | 3234 | 3 | 0.00 |
| 07/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R206 On 05-May-11 | | | Bond Future | 6.80 | 104.0461 | 6.8040 | 104.0461 | 0.00 |
| 07/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1849 | 2 | 1849 | 2 | 0.00 |
| 07/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1950 | 2 | 1950 | 2 | 0.00 |
| 07/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1751 | 2 | 1751 | 2 | 0.00 |
| 07/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 07/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 149 | 0 | 149 | 0 | 0.00 |
| 07/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 07/01/2011 | R206 On 04-August-11 | | | Bond Future | 6.92 | 101.7901 | 6.9230 | 101.7901 | 0.00 |
| 07/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 932 | 1 | 932 | 1 | 0.00 |
| 07/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 07/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 07/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 813 | 1 | 813 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 07/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 761 | 1 | 761 | 1 | 0.00 |
| 07/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.11 | 95.1957 | 8.1110 | 95.1957 | 800.00 |
| 07/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3813 | 4 | 3813 | 4 | 0.00 |
| 07/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3540 | 4 | 3540 | 4 | 0.00 |
| 07/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 07/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 07/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 07/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 07/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.20 | 96.5674 | 8.2030 | 96.5674 | 0.00 |
| 07/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2938 | 3 | 2938 | 3 | 0.00 |
| 07/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2753 | 3 | 2753 | 3 | 0.00 |
| 07/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 3127 | 3 | 3127 | 3 | 0.00 |
| 07/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1109 | 1 | 1109 | 1 | 0.00 |
| 07/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1311 | 1 | 1311 | 1 | 0.00 |
| 07/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1207 | 1 | 1207 | 1 | 0.00 |
| 07/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.30 | 94.3299 | 8.3030 | 94.3299 | 0.00 |
| 07/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2397 | 2 | 2397 | 2 | 0.00 |
| 07/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2255 | 2 | 2255 | 2 | 0.00 |
| 07/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2542 | 3 | 2542 | 3 | 0.00 |
| 07/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2559 | 3 | 2559 | 3 | 0.00 |
| 07/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2848 | 3 | 2848 | 3 | 0.00 |
| 07/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2702 | 3 | 2702 | 3 | 0.00 |
| 07/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.13 | 93.1416 | 8.1340 | 93.1416 | 5,598.00 |
| 07/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3888 | 4 | 3888 | 4 | 0.00 |
| 07/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 4176 | 4 | 4176 | 4 | 0.00 |
| 07/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3603 | 4 | 3603 | 4 | 0.00 |
| 07/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 07/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 07/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 07/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.22 | 91.0924 | 8.2160 | 91.0924 | 100.00 |
| 07/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 07/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3238 | 3 | 3238 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2845 | 3 | 2845 | 3 | 0.00 |
| 07/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1396 | 1 | 1396 | 1 | 0.00 |
| 07/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1179 | 1 | 1179 | 1 | 0.00 |
| 07/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1284 | 1 | 1284 | 1 | 0.00 |
| 07/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.30 | 92.4139 | 8.3040 | 92.4139 | 0.00 |
| 07/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2529 | 3 | 2529 | 3 | 0.00 |
| 07/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2685 | 3 | 2685 | 3 | 0.00 |
| 07/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2379 | 2 | 2379 | 2 | 0.00 |
| 07/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3018 | 3 | 3018 | 3 | 0.00 |
| 07/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 07/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2860 | 3 | 2860 | 3 | 0.00 |
| 07/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.22 | 81.5127 | 8.2210 | 81.5127 | 22,596.00 |
| 07/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 6440 | 7 | 6440 | 7 | 0.00 |
| 07/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 6067 | 6 | 6067 | 6 | 0.00 |
| 07/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 6813 | 7 | 6813 | 7 | 0.00 |
| 07/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 07/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 07/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 07/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.27 | 79.5400 | 8.2740 | 79.5400 | 0.00 |
| 07/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3906 | 4 | 3906 | 4 | 0.00 |
| 07/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4166 | 4 | 4166 | 4 | 0.00 |
| 07/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3653 | 4 | 3653 | 4 | 0.00 |
| 07/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 07/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1823 | 2 | 1823 | 2 | 0.00 |
| 07/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 07/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.33 | 80.7001 | 8.3300 | 80.7001 | 0.00 |
| 07/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4546 | 5 | 4546 | 5 | 0.00 |
| 07/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4787 | 5 | 4787 | 5 | 0.00 |
| 07/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4311 | 4 | 4311 | 4 | 0.00 |
| 07/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 13536 | 14 | 13536 | 14 | 0.00 |
| 07/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 405 | 0 | 405 | 0 | 0.00 |
| 07/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3290 | 3 | 3290 | 3 | 0.00 |
| 07/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2932 | 3 | 2932 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3106 | 3 | 3106 | 3 | 0.00 |
| 07/01/2011 | R210 On 03-February-11 | | | Bond Future | 0.96 | 126.7610 | 0.9620 | 126.7610 | 2.00 |
| 07/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 32437 | 32 | 32437 | 32 | 0.00 |
| 07/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 33069 | 33 | 33069 | 33 | 0.00 |
| 07/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 31799 | 32 | 31799 | 32 | 0.00 |
| 07/01/2011 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.72 | 104.3464 | 1.7220 | 104.3464 | 589.00 |
| 07/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4402 | 4 | 4402 | 4 | 0.00 |
| 07/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4677 | 5 | 4677 | 5 | 0.00 |
| 07/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4125 | 4 | 4125 | 4 | 0.00 |
| 07/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.50 | 102.5928 | 2.4950 | 102.5928 | 2,518.00 |
| 07/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4759 | 5 | 4759 | 5 | 0.00 |
| 07/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5217 | 5 | 5217 | 5 | 0.00 |
| 07/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4300 | 4 | 4300 | 4 | 0.00 |
| 07/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.31 | 90.5620 | 8.3090 | 90.5620 | 0.00 |
| 07/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 3229 | 3 | 3229 | 3 | 0.00 |
| 07/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 2312 | 2 | 2312 | 2 | 0.00 |
| 07/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 07/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.37 | 88.3299 | 8.3690 | 88.3299 | 0.00 |
| 07/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 2823 | 3 | 2823 | 3 | 0.00 |
| 07/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 3736 | 4 | 3736 | 4 | 0.00 |
| 07/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 3277 | 3 | 3277 | 3 | 0.00 |
| 07/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.43 | 89.6152 | 8.4330 | 89.6152 | 0.00 |
| 07/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 4267 | 4 | 4267 | 4 | 0.00 |
| 07/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 3358 | 3 | 3358 | 3 | 0.00 |
| 07/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 3811 | 4 | 3811 | 4 | 0.00 |
| 07/01/2011 | TRT1 On 03-February-11 | | | Index Future | 343.42 | 343.5920 | 343.4160 | 343.5920 | 100.00 |
| 07/01/2011 | TRT1 On 05-May-11 | | | Index Future | 348.11 | 348.2840 | 348.1060 | 348.2840 | 0.00 |
| 10/01/2011 | AL7T On 03-February-11 | | | Index Future | 373.82 | 375.9570 | 373.8170 | 375.9570 | 30.00 |
| 10/01/2011 | ALBI On 03-February-11 | | | Index Future | 344.95 | 346.8390 | 344.9490 | 346.8390 | 1,123.00 |
| 10/01/2011 | ALBI On 05-May-11 | | | Index Future | 349.94 | 351.8530 | 349.9360 | 351.8530 | 2.00 |
| 10/01/2011 | CRD1 On 03-February-11 | | | Index Future | 153.66 | 154.1060 | 153.6560 | 154.1060 | 2.00 |
| 10/01/2011 | CRD1 On 05-May-11 | | | Index Future | 155.75 | 156.2110 | 155.7540 | 156.2110 | 0.00 |
| 10/01/2011 | GOVI On 03-February-11 | | | GOVI | 345.68 | 347.5210 | 345.6800 | 347.5210 | 211.00 |
| 10/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 26800 | 5 | 26800 | 5 | 0.00 |
| 10/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 26700 | 5 | 26700 | 5 | 0.00 |
| 10/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 26900 | 5 | 26900 | 5 | 0.00 |
| 10/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | GOVI On 05-May-11 | | | GOVI | 350.68 | 352.5450 | 350.6770 | 352.5450 | 0.00 |
| 10/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 16770 | 4 | 16770 | 4 | 0.00 |
| 10/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 16870 | 4 | 16870 | 4 | 0.00 |
| 10/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 16670 | 4 | 16670 | 4 | 0.00 |
| 10/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/01/2011 | IGOV On 03-February-11 | | | Index Future | 148.52 | 148.4880 | 148.5180 | 148.4880 | 6.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | IGOV On 05-May-11 | | | Index Future | 150.67 | 150.6340 | 150.6650 | 150.6340 | 0.00 |
| 10/01/2011 | IGOV On 04-August-11 | | | Index Future | 152.83 | 152.7970 | 152.8290 | 152.7970 | 0.00 |
| 10/01/2011 | ILBI On 03-February-11 | | | Index Future | 402.42 | 402.4280 | 402.4150 | 402.4280 | 370.00 |
| 10/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 10/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 10/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 10/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 10/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 10/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 10/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.53 | 94.4970 | 5.5300 | 94.4970 | 7,791.00 |
| 10/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.49 | 94.5490 | 5.4900 | 94.5490 | 2,500.00 |
| 10/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.46 | 94.5810 | 5.4600 | 94.5810 | 6,390.00 |
| 10/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.43 | 94.6090 | 5.4300 | 94.6090 | 2.00 |
| 10/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.43 | 94.5190 | 5.4300 | 94.5190 | 2,000.00 |
| 10/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.43 | 94.5180 | 5.4300 | 94.5180 | 3,790.00 |
| 10/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.55 | 94.4900 | 5.5500 | 94.4900 | 15,090.00 |
| 10/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.79 | 94.2500 | 5.7900 | 94.2500 | 5,290.00 |
| 10/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.09 | 93.9670 | 6.0900 | 93.9670 | 290.00 |
| 10/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.42 | 93.6330 | 6.4200 | 93.6330 | 390.00 |
| 10/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.73 | 93.3200 | 6.7300 | 93.3200 | 41,490.00 |
| 10/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.96 | 93.1000 | 6.9600 | 93.1000 | 390.00 |
| 10/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/01/2011 | OTH1 On 03-February-11 | | | Index Future | 340.63 | 342.7720 | 340.6320 | 342.7720 | 3.00 |
| 10/01/2011 | OTH1 On 05-May-11 | | | Index Future | 345.56 | 347.7270 | 345.5560 | 347.7270 | 0.00 |
| 10/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.37 | 129.4046 | 7.3710 | 129.4046 | 7,886.00 |
| 10/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2327 | 3 | 2327 | 3 | 0.00 |
| 10/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2126 | 3 | 2126 | 3 | 0.00 |
| 10/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2532 | 3 | 2532 | 3 | 0.00 |
| 10/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 10/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 10/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 31 | 0 | 31 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.48 | 124.4626 | 7.4830 | 124.4626 | 705.00 |
| 10/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 10/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 10/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 10/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1740 | 2 | 1740 | 2 | 0.00 |
| 10/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 844 | 1 | 844 | 1 | 0.00 |
| 10/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 10/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 701 | 1 | 701 | 1 | 0.00 |
| 10/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 770 | 1 | 770 | 1 | 0.00 |
| 10/01/2011 | R157 On 04-August-11 | | | Bond Future | 7.61 | 126.2693 | 7.6110 | 126.2693 | 0.00 |
| 10/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1345 | 2 | 1345 | 2 | 0.00 |
| 10/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1254 | 1 | 1254 | 1 | 0.00 |
| 10/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1440 | 2 | 1440 | 2 | 0.00 |
| 10/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1678 | 1 | 1678 | 1 | 0.00 |
| 10/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1884 | 2 | 1884 | 2 | 0.00 |
| 10/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1779 | 2 | 1779 | 2 | 0.00 |
| 10/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.34 | 121.1424 | 8.3410 | 121.1424 | 25,674.00 |
| 10/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 6321 | 7 | 6321 | 7 | 0.00 |
| 10/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 6761 | 8 | 6761 | 8 | 0.00 |
| 10/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 53 | 0 | 53 | 0 | 3,000.00 |
| 10/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 5883 | 7 | 5883 | 7 | 0.00 |
| 10/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 10/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 6113 | 5 | 6113 | 5 | 0.00 |
| 10/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 10/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 10/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.42 | 122.8942 | 8.4170 | 122.8942 | 500.00 |
| 10/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5000 | 6 | 5000 | 6 | 0.00 |
| 10/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5314 | 6 | 5314 | 6 | 0.00 |
| 10/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1444 | 2 | 1444 | 2 | 5,500.00 |
| 10/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4694 | 5 | 4694 | 5 | 0.00 |
| 10/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 10/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 5596 | 5 | 5596 | 5 | 0.00 |
| 10/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1679 | 1 | 1679 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1830 | 2 | 1830 | 2 | 0.00 |
| 10/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.50 | 119.3897 | 8.4980 | 119.3897 | 0.00 |
| 10/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3141 | 4 | 3141 | 4 | 0.00 |
| 10/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3353 | 4 | 3353 | 4 | 0.00 |
| 10/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2936 | 3 | 2936 | 3 | 0.00 |
| 10/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 5826 | 5 | 5826 | 5 | 0.00 |
| 10/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 5262 | 5 | 5262 | 5 | 0.00 |
| 10/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 5539 | 5 | 5539 | 5 | 0.00 |
| 10/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.21 | 106.6287 | 7.2090 | 106.6287 | 489.00 |
| 10/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2671 | 3 | 2671 | 3 | 0.00 |
| 10/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2836 | 3 | 2836 | 3 | 0.00 |
| 10/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2506 | 3 | 2506 | 3 | 0.00 |
| 10/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 10/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 10/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 10/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.32 | 108.1706 | 7.3210 | 108.1706 | 0.00 |
| 10/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1756 | 2 | 1756 | 2 | 0.00 |
| 10/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 10/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1641 | 2 | 1641 | 2 | 0.00 |
| 10/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 432 | 0 | 432 | 0 | 0.00 |
| 10/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 10/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 10/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.45 | 105.3306 | 7.4530 | 105.3306 | 0.00 |
| 10/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 10/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 10/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 10/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1391 | 1 | 1391 | 1 | 0.00 |
| 10/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1561 | 1 | 1561 | 1 | 0.00 |
| 10/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1474 | 1 | 1474 | 1 | 0.00 |
| 10/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.38 | 167.6315 | 0.3810 | 167.6315 | 3,739.00 |
| 10/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 60494 | 60 | 60494 | 60 | 0.00 |
| 10/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 61341 | 61 | 61341 | 61 | 0.00 |
| 10/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59639 | 60 | 59639 | 60 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.30 | 170.0535 | 0.3040 | 170.0535 | 6,500.00 |
| 10/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43394 | 43 | 43394 | 43 | 0.00 |
| 10/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42356 | 42 | 42356 | 42 | 0.00 |
| 10/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44422 | 44 | 44422 | 44 | 0.00 |
| 10/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R203 On 03-February-11 | | | Bond Future | 7.99 | 105.1903 | 7.9860 | 105.1903 | 1,404.00 |
| 10/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2632 | 3 | 2632 | 3 | 0.00 |
| 10/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2864 | 3 | 2864 | 3 | 0.00 |
| 10/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2404 | 3 | 2404 | 3 | 0.00 |
| 10/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 720 | 1 | 720 | 1 | 1,000.00 |
| 10/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 10/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 649 | 0 | 649 | 0 | 0.00 |
| 10/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 10/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 10/01/2011 | R203 On 05-May-11 | | | Bond Future | 8.09 | 102.5481 | 8.0940 | 102.5481 | 0.00 |
| 10/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1979 | 2 | 1979 | 2 | 0.00 |
| 10/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 10/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2125 | 2 | 2125 | 2 | 0.00 |
| 10/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |
| 10/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1318 | 1 | 1318 | 1 | 0.00 |
| 10/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 10/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.21 | 104.0348 | 8.2120 | 104.0348 | 0.00 |
| 10/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1567 | 2 | 1567 | 2 | 0.00 |
| 10/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1675 | 2 | 1675 | 2 | 0.00 |
| 10/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1464 | 2 | 1464 | 2 | 0.00 |
| 10/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2713 | 2 | 2713 | 2 | 0.00 |
| 10/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2445 | 2 | 2445 | 2 | 0.00 |
| 10/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2576 | 2 | 2576 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.13 | 100.9062 | 8.1270 | 100.9062 | 1,926.00 |
| 10/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2244 | 3 | 2244 | 3 | 0.00 |
| 10/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2010 | 3 | 2010 | 3 | 0.00 |
| 10/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2487 | 3 | 2487 | 3 | 0.00 |
| 10/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 10/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 10/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 10/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.23 | 102.3631 | 8.2300 | 102.3631 | 100.00 |
| 10/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2645 | 3 | 2645 | 3 | 0.00 |
| 10/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2821 | 3 | 2821 | 3 | 0.00 |
| 10/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2474 | 3 | 2474 | 3 | 0.00 |
| 10/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1266 | 1 | 1266 | 1 | 0.00 |
| 10/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1070 | 1 | 1070 | 1 | 0.00 |
| 10/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1165 | 1 | 1165 | 1 | 0.00 |
| 10/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.34 | 99.8200 | 8.3410 | 99.8200 | 0.00 |
| 10/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1543 | 2 | 1543 | 2 | 0.00 |
| 10/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1437 | 2 | 1437 | 2 | 0.00 |
| 10/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1654 | 2 | 1654 | 2 | 0.00 |
| 10/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3229 | 3 | 3229 | 3 | 0.00 |
| 10/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3561 | 3 | 3561 | 3 | 0.00 |
| 10/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3392 | 3 | 3392 | 3 | 0.00 |
| 10/01/2011 | R206 On 03-February-11 | | | Bond Future | 6.83 | 102.5653 | 6.8260 | 102.5653 | 0.00 |
| 10/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3051 | 3 | 3051 | 3 | 0.00 |
| 10/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3178 | 3 | 3178 | 3 | 0.00 |
| 10/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2923 | 3 | 2923 | 3 | 0.00 |
| 10/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R206 On 05-May-11 | | | Bond Future | 6.93 | 104.0486 | 6.9340 | 104.0486 | 0.00 |
| 10/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 10/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1494 | 2 | 1494 | 2 | 0.00 |
| 10/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 10/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 198 | 0 | 198 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 249 | 0 | 249 | 0 | 0.00 |
| 10/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 10/01/2011 | R206 On 04-August-11 | | | Bond Future | 7.07 | 101.7923 | 7.0670 | 101.7923 | 0.00 |
| 10/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 765 | 1 | 765 | 1 | 0.00 |
| 10/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 10/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 10/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 971 | 1 | 971 | 1 | 0.00 |
| 10/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 10/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 10/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.21 | 95.0745 | 8.2110 | 95.0745 | 800.00 |
| 10/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3229 | 4 | 3229 | 4 | 0.00 |
| 10/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 2963 | 4 | 2963 | 4 | 0.00 |
| 10/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3499 | 4 | 3499 | 4 | 0.00 |
| 10/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 10/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 10/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 10/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.31 | 96.4493 | 8.3070 | 96.4493 | 0.00 |
| 10/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2532 | 3 | 2532 | 3 | 0.00 |
| 10/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 10/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2361 | 3 | 2361 | 3 | 0.00 |
| 10/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1529 | 1 | 1529 | 1 | 0.00 |
| 10/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 10/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1412 | 1 | 1412 | 1 | 0.00 |
| 10/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.41 | 94.2093 | 8.4110 | 94.2093 | 0.00 |
| 10/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2085 | 2 | 2085 | 2 | 0.00 |
| 10/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 10/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2220 | 3 | 2220 | 3 | 0.00 |
| 10/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2854 | 3 | 2854 | 3 | 0.00 |
| 10/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3165 | 3 | 3165 | 3 | 0.00 |
| 10/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3007 | 3 | 3007 | 3 | 0.00 |
| 10/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.23 | 92.9815 | 8.2340 | 92.9815 | 5,598.00 |
| 10/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3275 | 4 | 3275 | 4 | 0.00 |
| 10/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3556 | 4 | 3556 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 2998 | 4 | 2998 | 4 | 0.00 |
| 10/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 10/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 10/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 10/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.32 | 90.9295 | 8.3200 | 90.9295 | 100.00 |
| 10/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2611 | 3 | 2611 | 3 | 0.00 |
| 10/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2432 | 3 | 2432 | 3 | 0.00 |
| 10/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2796 | 3 | 2796 | 3 | 0.00 |
| 10/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1385 | 1 | 1385 | 1 | 0.00 |
| 10/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1631 | 1 | 1631 | 1 | 0.00 |
| 10/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1504 | 1 | 1504 | 1 | 0.00 |
| 10/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.41 | 92.2486 | 8.4110 | 92.2486 | 0.00 |
| 10/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2201 | 3 | 2201 | 3 | 0.00 |
| 10/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2344 | 3 | 2344 | 3 | 0.00 |
| 10/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2062 | 2 | 2062 | 2 | 0.00 |
| 10/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3352 | 3 | 3352 | 3 | 0.00 |
| 10/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 10/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3183 | 3 | 3183 | 3 | 0.00 |
| 10/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.31 | 81.4246 | 8.3110 | 81.4246 | 22,596.00 |
| 10/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 5666 | 6 | 5666 | 6 | 0.00 |
| 10/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 5296 | 6 | 5296 | 6 | 0.00 |
| 10/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 6035 | 7 | 6035 | 7 | 0.00 |
| 10/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 10/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 10/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 10/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.37 | 79.4617 | 8.3670 | 79.4617 | 0.00 |
| 10/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3387 | 4 | 3387 | 4 | 0.00 |
| 10/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3629 | 4 | 3629 | 4 | 0.00 |
| 10/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3152 | 4 | 3152 | 4 | 0.00 |
| 10/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2447 | 2 | 2447 | 2 | 0.00 |
| 10/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 10/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2262 | 2 | 2262 | 2 | 0.00 |
| 10/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.43 | 80.6140 | 8.4250 | 80.6140 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4060 | 5 | 4060 | 5 | 0.00 |
| 10/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4287 | 5 | 4287 | 5 | 0.00 |
| 10/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3839 | 4 | 3839 | 4 | 0.00 |
| 10/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12783 | 14 | 12783 | 14 | 0.00 |
| 10/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 462 | 0 | 462 | 0 | 0.00 |
| 10/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3628 | 3 | 3628 | 3 | 0.00 |
| 10/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3242 | 3 | 3242 | 3 | 0.00 |
| 10/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3430 | 3 | 3430 | 3 | 0.00 |
| 10/01/2011 | R210 On 03-February-11 | | | Bond Future | 0.96 | 126.7610 | 0.9620 | 126.7610 | 2.00 |
| 10/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 32437 | 32 | 32437 | 32 | 0.00 |
| 10/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 33069 | 33 | 33069 | 33 | 0.00 |
| 10/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 31799 | 32 | 31799 | 32 | 0.00 |
| 10/01/2011 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.72 | 104.4565 | 1.7230 | 104.4565 | 589.00 |
| 10/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4396 | 4 | 4396 | 4 | 0.00 |
| 10/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4671 | 5 | 4671 | 5 | 0.00 |
| 10/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4119 | 4 | 4119 | 4 | 0.00 |
| 10/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.50 | 102.4959 | 2.4960 | 102.4959 | 2,518.00 |
| 10/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4750 | 5 | 4750 | 5 | 0.00 |
| 10/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5207 | 5 | 5207 | 5 | 0.00 |
| 10/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4290 | 4 | 4290 | 4 | 0.00 |
| 10/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.39 | 90.4306 | 8.3930 | 90.4306 | 0.00 |
| 10/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 3959 | 3 | 3959 | 3 | 0.00 |
| 10/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 3042 | 2 | 3042 | 2 | 0.00 |
| 10/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 3499 | 3 | 3499 | 3 | 0.00 |
| 10/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.46 | 88.2002 | 8.4560 | 88.2002 | 0.00 |
| 10/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 3569 | 3 | 3569 | 3 | 0.00 |
| 10/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 4482 | 4 | 4482 | 4 | 0.00 |
| 10/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 4024 | 3 | 4024 | 3 | 0.00 |
| 10/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.52 | 89.4787 | 8.5220 | 89.4787 | 0.00 |
| 10/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 5020 | 4 | 5020 | 4 | 0.00 |
| 10/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 4111 | 3 | 4111 | 3 | 0.00 |
| 10/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 4564 | 4 | 4564 | 4 | 0.00 |
| 10/01/2011 | TRT1 On 03-February-11 | | | Index Future | 341.61 | 343.4160 | 341.6100 | 343.4160 | 100.00 |
| 10/01/2011 | TRT1 On 05-May-11 | | | Index Future | 346.28 | 348.1060 | 346.2760 | 348.1060 | 0.00 |
| 11/01/2011 | AL7T On 03-February-11 | | | Index Future | 374.41 | 373.8170 | 374.4110 | 373.8170 | 30.00 |
| 11/01/2011 | ALBI On 03-February-11 | | | Index Future | 345.54 | 344.9490 | 345.5440 | 344.9490 | 1,123.00 |
| 11/01/2011 | ALBI On 05-May-11 | | | Index Future | 350.54 | 349.9360 | 350.5390 | 349.9360 | 2.00 |
| 11/01/2011 | CRD1 On 03-February-11 | | | Index Future | 153.79 | 153.6560 | 153.7900 | 153.6560 | 2.00 |
| 11/01/2011 | CRD1 On 05-May-11 | | | Index Future | 155.89 | 155.7540 | 155.8910 | 155.7540 | 0.00 |
| 11/01/2011 | GOVI On 03-February-11 | | | GOVI | 346.25 | 345.6800 | 346.2450 | 345.6800 | 211.00 |
| 11/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 32450 | 3 | 32450 | 3 | 0.00 |
| 11/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 32550 | 3 | 32550 | 3 | 0.00 |
| 11/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 32350 | 3 | 32350 | 3 | 0.00 |
| 11/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | GOVI On 05-May-11 | | | GOVI | 351.25 | 350.6770 | 351.2500 | 350.6770 | 0.00 |
| 11/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 22500 | 2 | 22500 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 22400 | 2 | 22400 | 2 | 0.00 |
| 11/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 22600 | 2 | 22600 | 2 | 0.00 |
| 11/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/01/2011 | IGOV On 03-February-11 | | | Index Future | 148.63 | 148.5180 | 148.6250 | 148.5180 | 8.00 |
| 11/01/2011 | IGOV On 05-May-11 | | | Index Future | 150.77 | 150.6650 | 150.7730 | 150.6650 | 0.00 |
| 11/01/2011 | IGOV On 04-August-11 | | | Index Future | 152.94 | 152.8290 | 152.9390 | 152.8290 | 0.00 |
| 11/01/2011 | ILBI On 03-February-11 | | | Index Future | 402.70 | 402.4150 | 402.7040 | 402.4150 | 370.00 |
| 11/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 11/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 11/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 11/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 11/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 11/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 11/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.53 | 94.4700 | 5.5270 | 94.4700 | 7,791.00 |
| 11/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.49 | 94.5100 | 5.4870 | 94.5100 | 2,500.00 |
| 11/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.47 | 94.5400 | 5.4670 | 94.5400 | 6,890.00 |
| 11/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.45 | 94.5700 | 5.4510 | 94.5700 | 2.00 |
| 11/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.45 | 94.5700 | 5.4510 | 94.5700 | 2,000.00 |
| 11/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.45 | 94.5700 | 5.4510 | 94.5700 | 3,790.00 |
| 11/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.56 | 94.4500 | 5.5550 | 94.4500 | 15,590.00 |
| 11/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.80 | 94.2100 | 5.8040 | 94.2100 | 5,290.00 |
| 11/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.09 | 93.9100 | 6.0890 | 93.9100 | 290.00 |
| 11/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.42 | 93.5800 | 6.4210 | 93.5800 | 390.00 |
| 11/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.74 | 93.2700 | 6.7390 | 93.2700 | 41,490.00 |
| 11/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 6.96 | 93.0400 | 6.9600 | 93.0400 | 390.00 |
| 11/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/01/2011 | OTH1 On 03-February-11 | | | Index Future | 341.38 | 340.6320 | 341.3810 | 340.6320 | 3.00 |
| 11/01/2011 | OTH1 On 05-May-11 | | | Index Future | 346.32 | 345.5560 | 346.3160 | 345.5560 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.35 | 128.9600 | 7.3500 | 128.9600 | 7,886.00 |
| 11/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2412 | 2 | 2412 | 2 | 0.00 |
| 11/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2619 | 3 | 2619 | 3 | 0.00 |
| 11/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2208 | 2 | 2208 | 2 | 0.00 |
| 11/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 11/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 11/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 11/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.46 | 124.0137 | 7.4600 | 124.0137 | 705.00 |
| 11/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1928 | 2 | 1928 | 2 | 0.00 |
| 11/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 11/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1666 | 2 | 1666 | 2 | 0.00 |
| 11/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1795 | 2 | 1795 | 2 | 0.00 |
| 11/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 11/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 881 | 1 | 881 | 1 | 0.00 |
| 11/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 665 | 1 | 665 | 1 | 0.00 |
| 11/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 11/01/2011 | R157 On 04-August-11 | | | Bond Future | 7.59 | 125.8120 | 7.5860 | 125.8120 | 0.00 |
| 11/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1387 | 1 | 1387 | 1 | 0.00 |
| 11/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1484 | 1 | 1484 | 1 | 0.00 |
| 11/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1294 | 1 | 1294 | 1 | 0.00 |
| 11/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 11/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1625 | 2 | 1625 | 2 | 0.00 |
| 11/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1723 | 2 | 1723 | 2 | 0.00 |
| 11/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.31 | 120.1975 | 8.3100 | 120.1975 | 25,674.00 |
| 11/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 6612 | 6 | 6612 | 6 | 0.00 |
| 11/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 7056 | 7 | 7056 | 7 | 0.00 |
| 11/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 6170 | 6 | 6170 | 6 | 0.00 |
| 11/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 60 | 0 | 60 | 0 | 3,000.00 |
| 11/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 11/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 5813 | 6 | 5813 | 6 | 0.00 |
| 11/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 11/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 11/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.39 | 121.9370 | 8.3850 | 121.9370 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5197 | 5 | 5197 | 5 | 0.00 |
| 11/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5518 | 5 | 5518 | 5 | 0.00 |
| 11/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1530 | 1 | 1530 | 1 | 5,500.00 |
| 11/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4884 | 5 | 4884 | 5 | 0.00 |
| 11/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 11/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 5371 | 6 | 5371 | 6 | 0.00 |
| 11/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1572 | 2 | 1572 | 2 | 0.00 |
| 11/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1716 | 2 | 1716 | 2 | 0.00 |
| 11/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.46 | 118.4120 | 8.4640 | 118.4120 | 0.00 |
| 11/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 11/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3061 | 3 | 3061 | 3 | 0.00 |
| 11/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3490 | 3 | 3490 | 3 | 0.00 |
| 11/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 5074 | 5 | 5074 | 5 | 0.00 |
| 11/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 5626 | 6 | 5626 | 6 | 0.00 |
| 11/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 5345 | 6 | 5345 | 6 | 0.00 |
| 11/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.19 | 106.2818 | 7.1870 | 106.2818 | 489.00 |
| 11/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2745 | 3 | 2745 | 3 | 0.00 |
| 11/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2580 | 3 | 2580 | 3 | 0.00 |
| 11/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2911 | 3 | 2911 | 3 | 0.00 |
| 11/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 11/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 11/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.30 | 107.8196 | 7.2980 | 107.8196 | 0.00 |
| 11/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1807 | 2 | 1807 | 2 | 0.00 |
| 11/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 11/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1690 | 2 | 1690 | 2 | 0.00 |
| 11/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 11/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 327 | 0 | 327 | 0 | 0.00 |
| 11/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 11/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.43 | 104.9761 | 7.4280 | 104.9761 | 0.00 |
| 11/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 892 | 1 | 892 | 1 | 0.00 |
| 11/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 11/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 826 | 1 | 826 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1513 | 2 | 1513 | 2 | 0.00 |
| 11/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1346 | 1 | 1346 | 1 | 0.00 |
| 11/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1428 | 1 | 1428 | 1 | 0.00 |
| 11/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.38 | 167.6315 | 0.3820 | 167.6315 | 3,739.00 |
| 11/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 60465 | 60 | 60465 | 60 | 0.00 |
| 11/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 61312 | 61 | 61312 | 61 | 0.00 |
| 11/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59609 | 60 | 59609 | 60 | 0.00 |
| 11/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.30 | 170.0535 | 0.3040 | 170.0535 | 6,500.00 |
| 11/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43394 | 43 | 43394 | 43 | 0.00 |
| 11/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42356 | 42 | 42356 | 42 | 0.00 |
| 11/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44422 | 44 | 44422 | 44 | 0.00 |
| 11/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R203 On 03-February-11 | | | Bond Future | 7.97 | 104.6484 | 7.9690 | 104.6484 | 1,404.00 |
| 11/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2708 | 3 | 2708 | 3 | 0.00 |
| 11/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2942 | 3 | 2942 | 3 | 0.00 |
| 11/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 752 | 1 | 752 | 1 | 1,000.00 |
| 11/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2478 | 2 | 2478 | 2 | 0.00 |
| 11/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 11/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 11/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 11/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 11/01/2011 | R203 On 05-May-11 | | | Bond Future | 8.08 | 102.0008 | 8.0770 | 102.0008 | 0.00 |
| 11/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2021 | 2 | 2021 | 2 | 0.00 |
| 11/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1878 | 2 | 1878 | 2 | 0.00 |
| 11/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2169 | 2 | 2169 | 2 | 0.00 |
| 11/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1079 | 1 | 1079 | 1 | 0.00 |
| 11/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1275 | 1 | 1275 | 1 | 0.00 |
| 11/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1174 | 1 | 1174 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.19 | 103.4843 | 8.1940 | 103.4843 | 0.00 |
| 11/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1599 | 2 | 1599 | 2 | 0.00 |
| 11/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1494 | 1 | 1494 | 1 | 0.00 |
| 11/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1709 | 2 | 1709 | 2 | 0.00 |
| 11/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2394 | 2 | 2394 | 2 | 0.00 |
| 11/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2658 | 3 | 2658 | 3 | 0.00 |
| 11/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2523 | 3 | 2523 | 3 | 0.00 |
| 11/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.11 | 100.3337 | 8.1060 | 100.3337 | 1,926.00 |
| 11/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2339 | 2 | 2339 | 2 | 0.00 |
| 11/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2586 | 2 | 2586 | 2 | 0.00 |
| 11/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2100 | 2 | 2100 | 2 | 0.00 |
| 11/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 11/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 11/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 11/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.21 | 101.7800 | 8.2070 | 101.7800 | 100.00 |
| 11/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2719 | 3 | 2719 | 3 | 0.00 |
| 11/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2899 | 3 | 2899 | 3 | 0.00 |
| 11/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2546 | 2 | 2546 | 2 | 0.00 |
| 11/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1211 | 1 | 1211 | 1 | 0.00 |
| 11/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1021 | 1 | 1021 | 1 | 0.00 |
| 11/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1112 | 1 | 1112 | 1 | 0.00 |
| 11/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.32 | 99.2283 | 8.3180 | 99.2283 | 0.00 |
| 11/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1586 | 2 | 1586 | 2 | 0.00 |
| 11/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 11/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1478 | 1 | 1478 | 1 | 0.00 |
| 11/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3478 | 4 | 3478 | 4 | 0.00 |
| 11/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3151 | 3 | 3151 | 3 | 0.00 |
| 11/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3312 | 3 | 3312 | 3 | 0.00 |
| 11/01/2011 | R206 On 03-February-11 | | | Bond Future | 6.80 | 102.2549 | 6.7950 | 102.2549 | 0.00 |
| 11/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3133 | 3 | 3133 | 3 | 0.00 |
| 11/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3005 | 3 | 3005 | 3 | 0.00 |
| 11/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3260 | 3 | 3260 | 3 | 0.00 |
| 11/01/2011 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R206 On 05-May-11 | | | Bond Future | 6.90 | 103.7317 | 6.8990 | 103.7317 | 0.00 |
| 11/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1652 | 2 | 1652 | 2 | 0.00 |
| 11/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1558 | 1 | 1558 | 1 | 0.00 |
| 11/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1749 | 2 | 1749 | 2 | 0.00 |
| 11/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 11/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 11/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 11/01/2011 | R206 On 04-August-11 | | | Bond Future | 7.03 | 101.4733 | 7.0280 | 101.4733 | 0.00 |
| 11/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 11/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 11/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 861 | 1 | 861 | 1 | 0.00 |
| 11/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 812 | 1 | 812 | 1 | 0.00 |
| 11/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 923 | 1 | 923 | 1 | 0.00 |
| 11/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 867 | 1 | 867 | 1 | 0.00 |
| 11/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.19 | 94.4717 | 8.1850 | 94.4717 | 800.00 |
| 11/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3371 | 3 | 3371 | 3 | 0.00 |
| 11/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3644 | 3 | 3644 | 3 | 0.00 |
| 11/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3101 | 3 | 3101 | 3 | 0.00 |
| 11/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 11/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 11/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 11/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.28 | 95.8385 | 8.2800 | 95.8385 | 0.00 |
| 11/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2620 | 3 | 2620 | 3 | 0.00 |
| 11/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2800 | 3 | 2800 | 3 | 0.00 |
| 11/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2445 | 2 | 2445 | 2 | 0.00 |
| 11/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1455 | 2 | 1455 | 2 | 0.00 |
| 11/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1234 | 1 | 1234 | 1 | 0.00 |
| 11/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1342 | 1 | 1342 | 1 | 0.00 |
| 11/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.38 | 93.5923 | 8.3830 | 93.5923 | 0.00 |
| 11/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2153 | 2 | 2153 | 2 | 0.00 |
| 11/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2290 | 2 | 2290 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2020 | 2 | 2020 | 2 | 0.00 |
| 11/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3071 | 3 | 3071 | 3 | 0.00 |
| 11/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 11/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2915 | 3 | 2915 | 3 | 0.00 |
| 11/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.20 | 92.3447 | 8.2030 | 92.3447 | 5,598.00 |
| 11/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3452 | 3 | 3452 | 3 | 0.00 |
| 11/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3169 | 3 | 3169 | 3 | 0.00 |
| 11/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3738 | 4 | 3738 | 4 | 0.00 |
| 11/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 11/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 11/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 11/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.29 | 90.2819 | 8.2870 | 90.2819 | 100.00 |
| 11/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2726 | 3 | 2726 | 3 | 0.00 |
| 11/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2542 | 2 | 2542 | 2 | 0.00 |
| 11/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 11/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 11/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1536 | 2 | 1536 | 2 | 0.00 |
| 11/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1414 | 2 | 1414 | 2 | 0.00 |
| 11/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.38 | 91.5976 | 8.3780 | 91.5976 | 0.00 |
| 11/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2287 | 2 | 2287 | 2 | 0.00 |
| 11/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2434 | 2 | 2434 | 2 | 0.00 |
| 11/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2144 | 2 | 2144 | 2 | 0.00 |
| 11/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3234 | 3 | 3234 | 3 | 0.00 |
| 11/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 11/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3069 | 3 | 3069 | 3 | 0.00 |
| 11/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.27 | 80.6395 | 8.2650 | 80.6395 | 22,596.00 |
| 11/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 6049 | 6 | 6049 | 6 | 0.00 |
| 11/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 6422 | 6 | 6422 | 6 | 0.00 |
| 11/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 5674 | 5 | 5674 | 5 | 0.00 |
| 11/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 11/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 11/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 11/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.32 | 78.6596 | 8.3200 | 78.6596 | 200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3614 | 3 | 3614 | 3 | 0.00 |
| 11/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3866 | 4 | 3866 | 4 | 0.00 |
| 11/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3370 | 3 | 3370 | 3 | 0.00 |
| 11/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2261 | 2 | 2261 | 2 | 0.00 |
| 11/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1922 | 2 | 1922 | 2 | 0.00 |
| 11/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2086 | 2 | 2086 | 2 | 0.00 |
| 11/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.38 | 79.8044 | 8.3770 | 79.8044 | 0.00 |
| 11/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4279 | 4 | 4279 | 4 | 0.00 |
| 11/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4513 | 4 | 4513 | 4 | 0.00 |
| 11/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4050 | 4 | 4050 | 4 | 0.00 |
| 11/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 13151 | 13 | 13151 | 13 | 0.00 |
| 11/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 422 | 0 | 422 | 0 | 0.00 |
| 11/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3432 | 4 | 3432 | 4 | 0.00 |
| 11/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 11/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3242 | 3 | 3242 | 3 | 0.00 |
| 11/01/2011 | R210 On 03-February-11 | | | Bond Future | 0.96 | 126.7610 | 0.9620 | 126.7610 | 2.00 |
| 11/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 32437 | 32 | 32437 | 32 | 0.00 |
| 11/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 33069 | 33 | 33069 | 33 | 0.00 |
| 11/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 31799 | 32 | 31799 | 32 | 0.00 |
| 11/01/2011 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.72 | 104.4507 | 1.7230 | 104.4507 | 589.00 |
| 11/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4396 | 4 | 4396 | 4 | 0.00 |
| 11/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4671 | 5 | 4671 | 5 | 0.00 |
| 11/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4119 | 4 | 4119 | 4 | 0.00 |
| 11/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.51 | 102.4863 | 2.5060 | 102.4863 | 2,518.00 |
| 11/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4653 | 5 | 4653 | 5 | 0.00 |
| 11/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5110 | 5 | 5110 | 5 | 0.00 |
| 11/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4193 | 4 | 4193 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.37 | 89.7000 | 8.3680 | 89.7000 | 0.00 |
| 11/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 2826 | 3 | 2826 | 3 | 0.00 |
| 11/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 3743 | 4 | 3743 | 4 | 0.00 |
| 11/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 3282 | 3 | 3282 | 3 | 0.00 |
| 11/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.43 | 87.4534 | 8.4290 | 87.4534 | 0.00 |
| 11/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 11/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 3339 | 4 | 3339 | 4 | 0.00 |
| 11/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 3793 | 4 | 3793 | 4 | 0.00 |
| 11/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.50 | 88.7253 | 8.4950 | 88.7253 | 0.00 |
| 11/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 3884 | 4 | 3884 | 4 | 0.00 |
| 11/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 4792 | 5 | 4792 | 5 | 0.00 |
| 11/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 4336 | 5 | 4336 | 5 | 0.00 |
| 11/01/2011 | TRT1 On 03-February-11 | | | Index Future | 342.19 | 341.6100 | 342.1880 | 341.6100 | 100.00 |
| 11/01/2011 | TRT1 On 05-May-11 | | | Index Future | 346.86 | 346.2760 | 346.8620 | 346.2760 | 0.00 |
| 12/01/2011 | AL7T On 03-February-11 | | | Index Future | 372.04 | 374.4110 | 372.0370 | 374.4110 | 30.00 |
| 12/01/2011 | ALBI On 03-February-11 | | | Index Future | 343.20 | 345.5440 | 343.1960 | 345.5440 | 1,123.00 |
| 12/01/2011 | ALBI On 05-May-11 | | | Index Future | 348.16 | 350.5390 | 348.1570 | 350.5390 | 2.00 |
| 12/01/2011 | CRD1 On 03-February-11 | | | Index Future | 153.21 | 153.7900 | 153.2090 | 153.7900 | 2.00 |
| 12/01/2011 | CRD1 On 05-May-11 | | | Index Future | 155.30 | 155.8910 | 155.3030 | 155.8910 | 0.00 |
| 12/01/2011 | GOVI On 03-February-11 | | | GOVI | 344.00 | 346.2450 | 343.9970 | 346.2450 | 211.00 |
| 12/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 9970 | 3 | 9970 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 9870 | 3 | 9870 | 3 | 0.00 |
| 12/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 10070 | 3 | 10070 | 3 | 0.00 |
| 12/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | GOVI On 05-May-11 | | | GOVI | 348.97 | 351.2500 | 348.9690 | 351.2500 | 0.00 |
| 12/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 12/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 12/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 12/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 210 | 0 | 210 | 0 | 0.00 |
| 12/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 410 | 0 | 410 | 0 | 0.00 |
| 12/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 310 | 0 | 310 | 0 | 0.00 |
| 12/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 12/01/2011 | IGOV On 03-February-11 | | | Index Future | 148.46 | 148.6250 | 148.4590 | 148.6250 | 8.00 |
| 12/01/2011 | IGOV On 05-May-11 | | | Index Future | 150.61 | 150.7730 | 150.6050 | 150.7730 | 0.00 |
| 12/01/2011 | IGOV On 04-August-11 | | | Index Future | 152.77 | 152.9390 | 152.7690 | 152.9390 | 0.00 |
| 12/01/2011 | ILBI On 03-February-11 | | | Index Future | 402.36 | 402.7040 | 402.3600 | 402.7040 | 370.00 |
| 12/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 12/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 12/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 12/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 12/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 12/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 12/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.54 | 94.4730 | 5.5380 | 94.4730 | 7,791.00 |
| 12/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.49 | 94.5130 | 5.4940 | 94.5130 | 2,500.00 |
| 12/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.48 | 94.5330 | 5.4810 | 94.5330 | 6,890.00 |
| 12/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.48 | 94.5490 | 5.4820 | 94.5490 | 2.00 |
| 12/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.49 | 94.5490 | 5.4870 | 94.5490 | 2,000.00 |
| 12/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.49 | 94.5490 | 5.4930 | 94.5490 | 3,790.00 |
| 12/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.60 | 94.4450 | 5.6040 | 94.4450 | 15,590.00 |
| 12/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.86 | 94.1960 | 5.8560 | 94.1960 | 5,290.00 |
| 12/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.14 | 93.9110 | 6.1430 | 93.9110 | 290.00 |
| 12/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.47 | 93.5790 | 6.4710 | 93.5790 | 390.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.79 | 93.2610 | 6.7920 | 93.2610 | 41,490.00 |
| 12/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.04 | 93.0400 | 7.0400 | 93.0400 | 390.00 |
| 12/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/01/2011 | OTH1 On 03-February-11 | | | Index Future | 338.51 | 341.3810 | 338.5120 | 341.3810 | 3.00 |
| 12/01/2011 | OTH1 On 05-May-11 | | | Index Future | 343.41 | 346.3160 | 343.4050 | 346.3160 | 0.00 |
| 12/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.44 | 129.0523 | 7.4430 | 129.0523 | 7,886.00 |
| 12/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2024 | 2 | 2024 | 2 | 0.00 |
| 12/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1827 | 2 | 1827 | 2 | 0.00 |
| 12/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2225 | 3 | 2225 | 3 | 0.00 |
| 12/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 12/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 12/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 12/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.56 | 124.1091 | 7.5600 | 124.1091 | 705.00 |
| 12/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1662 | 2 | 1662 | 2 | 0.00 |
| 12/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1790 | 2 | 1790 | 2 | 0.00 |
| 12/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1421 | 2 | 1421 | 2 | 0.00 |
| 12/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1539 | 2 | 1539 | 2 | 0.00 |
| 12/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 962 | 1 | 962 | 1 | 0.00 |
| 12/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1050 | 1 | 1050 | 1 | 0.00 |
| 12/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 803 | 1 | 803 | 1 | 0.00 |
| 12/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 880 | 1 | 880 | 1 | 0.00 |
| 12/01/2011 | R157 On 04-August-11 | | | Bond Future | 7.69 | 125.9095 | 7.6940 | 125.9095 | 0.00 |
| 12/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 12/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1109 | 1 | 1109 | 1 | 0.00 |
| 12/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1282 | 1 | 1282 | 1 | 0.00 |
| 12/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 12/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2062 | 2 | 2062 | 2 | 0.00 |
| 12/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1951 | 2 | 1951 | 2 | 0.00 |
| 12/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.43 | 120.5046 | 8.4330 | 120.5046 | 25,674.00 |
| 12/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 5443 | 7 | 5443 | 7 | 0.00 |
| 12/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 5876 | 7 | 5876 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 20 | 0 | 20 | 0 | 3,000.00 |
| 12/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 5015 | 6 | 5015 | 6 | 0.00 |
| 12/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 12/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 6985 | 6 | 6985 | 6 | 0.00 |
| 12/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 12/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 12/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.51 | 122.2483 | 8.5130 | 122.2483 | 500.00 |
| 12/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 4375 | 5 | 4375 | 5 | 0.00 |
| 12/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 4669 | 6 | 4669 | 6 | 0.00 |
| 12/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1158 | 2 | 1158 | 2 | 5,500.00 |
| 12/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4089 | 5 | 4089 | 5 | 0.00 |
| 12/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2314 | 2 | 2314 | 2 | 0.00 |
| 12/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6237 | 5 | 6237 | 5 | 0.00 |
| 12/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1961 | 2 | 1961 | 2 | 0.00 |
| 12/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2132 | 2 | 2132 | 2 | 0.00 |
| 12/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.60 | 118.7366 | 8.5960 | 118.7366 | 0.00 |
| 12/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 2740 | 3 | 2740 | 3 | 0.00 |
| 12/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 12/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2553 | 3 | 2553 | 3 | 0.00 |
| 12/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6371 | 6 | 6371 | 6 | 0.00 |
| 12/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 5772 | 5 | 5772 | 5 | 0.00 |
| 12/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6066 | 5 | 6066 | 5 | 0.00 |
| 12/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.27 | 106.3572 | 7.2710 | 106.3572 | 489.00 |
| 12/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2459 | 3 | 2459 | 3 | 0.00 |
| 12/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2624 | 3 | 2624 | 3 | 0.00 |
| 12/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2294 | 3 | 2294 | 3 | 0.00 |
| 12/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 12/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 12/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 12/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.39 | 107.8935 | 7.3880 | 107.8935 | 0.00 |
| 12/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1596 | 2 | 1596 | 2 | 0.00 |
| 12/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1710 | 2 | 1710 | 2 | 0.00 |
| 12/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1486 | 2 | 1486 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 492 | 0 | 492 | 0 | 0.00 |
| 12/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 12/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 12/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.53 | 105.0511 | 7.5260 | 105.0511 | 0.00 |
| 12/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 769 | 1 | 769 | 1 | 0.00 |
| 12/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 709 | 1 | 709 | 1 | 0.00 |
| 12/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 12/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1510 | 1 | 1510 | 1 | 0.00 |
| 12/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1689 | 2 | 1689 | 2 | 0.00 |
| 12/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1598 | 1 | 1598 | 1 | 0.00 |
| 12/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.40 | 167.6020 | 0.4000 | 167.6020 | 3,739.00 |
| 12/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59934 | 60 | 59934 | 60 | 0.00 |
| 12/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 60781 | 61 | 60781 | 61 | 0.00 |
| 12/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59079 | 60 | 59079 | 60 | 0.00 |
| 12/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.32 | 170.0535 | 0.3240 | 170.0535 | 6,500.00 |
| 12/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42803 | 43 | 42803 | 43 | 0.00 |
| 12/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41764 | 42 | 41764 | 42 | 0.00 |
| 12/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43831 | 44 | 43831 | 44 | 0.00 |
| 12/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R203 On 03-February-11 | | | Bond Future | 8.06 | 104.7350 | 8.0570 | 104.7350 | 1,404.00 |
| 12/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2289 | 3 | 2289 | 3 | 0.00 |
| 12/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2516 | 3 | 2516 | 3 | 0.00 |
| 12/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 12/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 519 | 1 | 519 | 1 | 1,000.00 |
| 12/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 12/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 809 | 1 | 809 | 1 | 0.00 |
| 12/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 12/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 73 | 0 | 73 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | R203 On 05-May-11 | | | Bond Future | 8.17 | 102.0844 | 8.1690 | 102.0844 | 0.00 |
| 12/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1757 | 2 | 1757 | 2 | 0.00 |
| 12/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1625 | 2 | 1625 | 2 | 0.00 |
| 12/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 12/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1256 | 1 | 1256 | 1 | 0.00 |
| 12/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1474 | 1 | 1474 | 1 | 0.00 |
| 12/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1362 | 1 | 1362 | 1 | 0.00 |
| 12/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.29 | 103.5695 | 8.2910 | 103.5695 | 0.00 |
| 12/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1402 | 2 | 1402 | 2 | 0.00 |
| 12/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1503 | 2 | 1503 | 2 | 0.00 |
| 12/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1306 | 1 | 1306 | 1 | 0.00 |
| 12/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2927 | 3 | 2927 | 3 | 0.00 |
| 12/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2646 | 2 | 2646 | 2 | 0.00 |
| 12/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2784 | 3 | 2784 | 3 | 0.00 |
| 12/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.20 | 100.4536 | 8.1990 | 100.4536 | 1,926.00 |
| 12/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1880 | 2 | 1880 | 2 | 0.00 |
| 12/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1658 | 2 | 1658 | 2 | 0.00 |
| 12/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2112 | 3 | 2112 | 3 | 0.00 |
| 12/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 12/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 12/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 12/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.31 | 101.9074 | 8.3050 | 101.9074 | 100.00 |
| 12/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2374 | 3 | 2374 | 3 | 0.00 |
| 12/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2541 | 3 | 2541 | 3 | 0.00 |
| 12/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2212 | 3 | 2212 | 3 | 0.00 |
| 12/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1418 | 1 | 1418 | 1 | 0.00 |
| 12/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 12/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1308 | 1 | 1308 | 1 | 0.00 |
| 12/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.42 | 99.3517 | 8.4190 | 99.3517 | 0.00 |
| 12/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1376 | 2 | 1376 | 2 | 0.00 |
| 12/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1278 | 1 | 1278 | 1 | 0.00 |
| 12/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1479 | 2 | 1479 | 2 | 0.00 |
| 12/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3471 | 3 | 3471 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3819 | 3 | 3819 | 3 | 0.00 |
| 12/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3642 | 3 | 3642 | 3 | 0.00 |
| 12/01/2011 | R206 On 03-February-11 | | | Bond Future | 6.87 | 102.3370 | 6.8690 | 102.3370 | 0.00 |
| 12/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2937 | 3 | 2937 | 3 | 0.00 |
| 12/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3064 | 3 | 3064 | 3 | 0.00 |
| 12/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2809 | 3 | 2809 | 3 | 0.00 |
| 12/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R206 On 05-May-11 | | | Bond Future | 6.98 | 103.8169 | 6.9810 | 103.8169 | 0.00 |
| 12/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1494 | 2 | 1494 | 2 | 0.00 |
| 12/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1403 | 2 | 1403 | 2 | 0.00 |
| 12/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1588 | 2 | 1588 | 2 | 0.00 |
| 12/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 12/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 12/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 12/01/2011 | R206 On 04-August-11 | | | Bond Future | 7.12 | 101.5596 | 7.1190 | 101.5596 | 0.00 |
| 12/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 12/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 12/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 657 | 1 | 657 | 1 | 0.00 |
| 12/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 12/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 911 | 1 | 911 | 1 | 0.00 |
| 12/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 970 | 1 | 970 | 1 | 0.00 |
| 12/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.28 | 94.6280 | 8.2830 | 94.6280 | 800.00 |
| 12/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 2818 | 3 | 2818 | 3 | 0.00 |
| 12/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 2558 | 3 | 2558 | 3 | 0.00 |
| 12/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3083 | 4 | 3083 | 4 | 0.00 |
| 12/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 12/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 12/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 12/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.38 | 95.9966 | 8.3820 | 95.9966 | 0.00 |
| 12/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2260 | 3 | 2260 | 3 | 0.00 |
| 12/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2427 | 3 | 2427 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2099 | 2 | 2099 | 2 | 0.00 |
| 12/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1705 | 1 | 1705 | 1 | 0.00 |
| 12/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1457 | 1 | 1457 | 1 | 0.00 |
| 12/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1577 | 1 | 1577 | 1 | 0.00 |
| 12/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.49 | 93.7518 | 8.4890 | 93.7518 | 0.00 |
| 12/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1878 | 2 | 1878 | 2 | 0.00 |
| 12/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1756 | 2 | 1756 | 2 | 0.00 |
| 12/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2004 | 2 | 2004 | 2 | 0.00 |
| 12/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3081 | 3 | 3081 | 3 | 0.00 |
| 12/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3409 | 3 | 3409 | 3 | 0.00 |
| 12/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3242 | 3 | 3242 | 3 | 0.00 |
| 12/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.30 | 92.5415 | 8.3010 | 92.5415 | 5,598.00 |
| 12/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 2872 | 3 | 2872 | 3 | 0.00 |
| 12/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3148 | 4 | 3148 | 4 | 0.00 |
| 12/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 2602 | 3 | 2602 | 3 | 0.00 |
| 12/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 12/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 12/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 12/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.39 | 90.4867 | 8.3890 | 90.4867 | 100.00 |
| 12/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2345 | 3 | 2345 | 3 | 0.00 |
| 12/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2176 | 3 | 2176 | 3 | 0.00 |
| 12/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2521 | 3 | 2521 | 3 | 0.00 |
| 12/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1536 | 1 | 1536 | 1 | 0.00 |
| 12/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1801 | 2 | 1801 | 2 | 0.00 |
| 12/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1665 | 1 | 1665 | 1 | 0.00 |
| 12/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.48 | 91.7977 | 8.4830 | 91.7977 | 0.00 |
| 12/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1995 | 2 | 1995 | 2 | 0.00 |
| 12/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2131 | 2 | 2131 | 2 | 0.00 |
| 12/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1865 | 2 | 1865 | 2 | 0.00 |
| 12/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3589 | 3 | 3589 | 3 | 0.00 |
| 12/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3241 | 3 | 3241 | 3 | 0.00 |
| 12/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3412 | 3 | 3412 | 3 | 0.00 |
| 12/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.40 | 81.0393 | 8.3990 | 81.0393 | 22,596.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 4930 | 6 | 4930 | 6 | 0.00 |
| 12/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 4567 | 6 | 4567 | 6 | 0.00 |
| 12/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5294 | 6 | 5294 | 6 | 0.00 |
| 12/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 12/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 12/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 12/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.46 | 79.0633 | 8.4570 | 79.0633 | 200.00 |
| 12/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 2935 | 4 | 2935 | 4 | 0.00 |
| 12/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3159 | 4 | 3159 | 4 | 0.00 |
| 12/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 2718 | 3 | 2718 | 3 | 0.00 |
| 12/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2777 | 2 | 2777 | 2 | 0.00 |
| 12/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2382 | 2 | 2382 | 2 | 0.00 |
| 12/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2574 | 2 | 2574 | 2 | 0.00 |
| 12/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.52 | 80.2118 | 8.5180 | 80.2118 | 0.00 |
| 12/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3626 | 4 | 3626 | 4 | 0.00 |
| 12/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 3839 | 5 | 3839 | 5 | 0.00 |
| 12/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3418 | 4 | 3418 | 4 | 0.00 |
| 12/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12069 | 13 | 12069 | 13 | 0.00 |
| 12/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 528 | 0 | 528 | 0 | 0.00 |
| 12/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3987 | 3 | 3987 | 3 | 0.00 |
| 12/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3574 | 3 | 3574 | 3 | 0.00 |
| 12/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3776 | 3 | 3776 | 3 | 0.00 |
| 12/01/2011 | R210 On 03-February-11 | | | Bond Future | 0.98 | 126.7610 | 0.9820 | 126.7610 | 2.00 |
| 12/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 32078 | 32 | 32078 | 32 | 0.00 |
| 12/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 32710 | 33 | 32710 | 33 | 0.00 |
| 12/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 31441 | 32 | 31441 | 32 | 0.00 |
| 12/01/2011 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.73 | 104.4507 | 1.7260 | 104.4507 | 589.00 |
| 12/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4378 | 4 | 4378 | 4 | 0.00 |
| 12/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4654 | 5 | 4654 | 5 | 0.00 |
| 12/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4102 | 4 | 4102 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.51 | 102.3895 | 2.5070 | 102.3895 | 2,518.00 |
| 12/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4643 | 5 | 4643 | 5 | 0.00 |
| 12/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5100 | 5 | 5100 | 5 | 0.00 |
| 12/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4183 | 4 | 4183 | 4 | 0.00 |
| 12/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.50 | 89.9165 | 8.5010 | 89.9165 | 0.00 |
| 12/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 3968 | 3 | 3968 | 3 | 0.00 |
| 12/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 4885 | 4 | 4885 | 4 | 0.00 |
| 12/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 4425 | 3 | 4425 | 3 | 0.00 |
| 12/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.57 | 87.6841 | 8.5670 | 87.6841 | 0.00 |
| 12/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 5421 | 4 | 5421 | 4 | 0.00 |
| 12/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 4508 | 3 | 4508 | 3 | 0.00 |
| 12/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 4963 | 4 | 4963 | 4 | 0.00 |
| 12/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.64 | 88.9528 | 8.6360 | 88.9528 | 0.00 |
| 12/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 5062 | 4 | 5062 | 4 | 0.00 |
| 12/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 5971 | 5 | 5971 | 5 | 0.00 |
| 12/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 5515 | 4 | 5515 | 4 | 0.00 |
| 12/01/2011 | TRT1 On 03-February-11 | | | Index Future | 339.89 | 342.1880 | 339.8930 | 342.1880 | 100.00 |
| 12/01/2011 | TRT1 On 05-May-11 | | | Index Future | 344.54 | 346.8620 | 344.5380 | 346.8620 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | AL7T On 03-February-11 | | | Index Future | 370.49 | 372.0370 | 370.4850 | 372.0370 | 30.00 |
| 13/01/2011 | ALBI On 03-February-11 | | | Index Future | 341.93 | 343.1960 | 341.9270 | 343.1960 | 1,123.00 |
| 13/01/2011 | ALBI On 05-May-11 | | | Index Future | 346.87 | 348.1570 | 346.8690 | 348.1570 | 2.00 |
| 13/01/2011 | CRD1 On 03-February-11 | | | Index Future | 152.91 | 153.2090 | 152.9130 | 153.2090 | 2.00 |
| 13/01/2011 | CRD1 On 05-May-11 | | | Index Future | 155.00 | 155.3030 | 155.0040 | 155.3030 | 0.00 |
| 13/01/2011 | GOVI On 03-February-11 | | | GOVI | 342.75 | 343.9970 | 342.7530 | 343.9970 | 211.00 |
| 13/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 13/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 13/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 13/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 2570 | 0 | 2570 | 0 | 0.00 |
| 13/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 2370 | 0 | 2370 | 0 | 0.00 |
| 13/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 2470 | 0 | 2470 | 0 | 0.00 |
| 13/01/2011 | GOVI On 05-May-11 | | | GOVI | 347.71 | 348.9690 | 347.7080 | 348.9690 | 0.00 |
| 13/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 12820 | 0 | 12820 | 0 | 0.00 |
| 13/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 13020 | 0 | 13020 | 0 | 0.00 |
| 13/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 12920 | 0 | 12920 | 0 | 0.00 |
| 13/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/01/2011 | IGOV On 03-February-11 | | | Index Future | 148.47 | 148.4590 | 148.4690 | 148.4590 | 8.00 |
| 13/01/2011 | IGOV On 05-May-11 | | | Index Future | 150.62 | 150.6050 | 150.6150 | 150.6050 | 0.00 |
| 13/01/2011 | IGOV On 04-August-11 | | | Index Future | 152.78 | 152.7690 | 152.7790 | 152.7690 | 0.00 |
| 13/01/2011 | ILBI On 03-February-11 | | | Index Future | 402.39 | 402.3600 | 402.3890 | 402.3600 | 370.00 |
| 13/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 13/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 13/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 13/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 13/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 13/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 13/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.54 | 94.4620 | 5.5410 | 94.4620 | 7,791.00 |
| 13/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.50 | 94.5060 | 5.4990 | 94.5060 | 2,500.00 |
| 13/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.49 | 94.5190 | 5.4910 | 94.5190 | 6,890.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.50 | 94.5180 | 5.5030 | 94.5180 | 2.00 |
| 13/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.51 | 94.5130 | 5.5140 | 94.5130 | 2,000.00 |
| 13/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.53 | 94.5070 | 5.5340 | 94.5070 | 3,790.00 |
| 13/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.65 | 94.3960 | 5.6500 | 94.3960 | 15,590.00 |
| 13/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.91 | 94.1440 | 5.9070 | 94.1440 | 5,290.00 |
| 13/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.19 | 93.8570 | 6.1920 | 93.8570 | 290.00 |
| 13/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.52 | 93.5290 | 6.5240 | 93.5290 | 390.00 |
| 13/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.84 | 93.2080 | 6.8380 | 93.2080 | 41,490.00 |
| 13/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.10 | 92.9600 | 7.1000 | 92.9600 | 390.00 |
| 13/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 13/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 13/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 13/01/2011 | OTH1 On 03-February-11 | | | Index Future | 337.11 | 338.5120 | 337.1100 | 338.5120 | 3.00 |
| 13/01/2011 | OTH1 On 05-May-11 | | | Index Future | 341.98 | 343.4050 | 341.9830 | 343.4050 | 0.00 |
| 13/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.51 | 128.6442 | 7.5080 | 128.6442 | 7,886.00 |
| 13/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 13/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1954 | 2 | 1954 | 2 | 0.00 |
| 13/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1568 | 2 | 1568 | 2 | 0.00 |
| 13/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 13/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 13/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 13/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.63 | 123.6949 | 7.6300 | 123.6949 | 705.00 |
| 13/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1487 | 2 | 1487 | 2 | 0.00 |
| 13/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1608 | 2 | 1608 | 2 | 0.00 |
| 13/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1261 | 1 | 1261 | 1 | 0.00 |
| 13/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1371 | 2 | 1371 | 2 | 0.00 |
| 13/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 13/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1179 | 1 | 1179 | 1 | 0.00 |
| 13/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 910 | 1 | 910 | 1 | 0.00 |
| 13/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 13/01/2011 | R157 On 04-August-11 | | | Bond Future | 7.77 | 125.4890 | 7.7690 | 125.4890 | 0.00 |
| 13/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1070 | 1 | 1070 | 1 | 0.00 |
| 13/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1153 | 1 | 1153 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 991 | 1 | 991 | 1 | 0.00 |
| 13/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2235 | 2 | 2235 | 2 | 0.00 |
| 13/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 13/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 13/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.49 | 119.2928 | 8.4930 | 119.2928 | 25,674.00 |
| 13/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 4887 | 5 | 4887 | 5 | 0.00 |
| 13/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 5312 | 6 | 5312 | 6 | 0.00 |
| 13/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 4467 | 5 | 4467 | 5 | 0.00 |
| 13/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 10 | 0 | 10 | 0 | 3,000.00 |
| 13/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 13/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 7560 | 7 | 7560 | 7 | 0.00 |
| 13/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 13/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 13/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.57 | 121.0102 | 8.5740 | 121.0102 | 500.00 |
| 13/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 4005 | 4 | 4005 | 4 | 0.00 |
| 13/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 4286 | 5 | 4286 | 5 | 0.00 |
| 13/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1001 | 1 | 1001 | 1 | 5,500.00 |
| 13/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 3732 | 4 | 3732 | 4 | 0.00 |
| 13/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2540 | 2 | 2540 | 2 | 0.00 |
| 13/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6663 | 6 | 6663 | 6 | 0.00 |
| 13/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2161 | 2 | 2161 | 2 | 0.00 |
| 13/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2346 | 2 | 2346 | 2 | 0.00 |
| 13/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.66 | 117.4837 | 8.6600 | 117.4837 | 0.00 |
| 13/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 2501 | 3 | 2501 | 3 | 0.00 |
| 13/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2325 | 3 | 2325 | 3 | 0.00 |
| 13/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 2685 | 3 | 2685 | 3 | 0.00 |
| 13/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 6122 | 6 | 6122 | 6 | 0.00 |
| 13/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6744 | 6 | 6744 | 6 | 0.00 |
| 13/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6428 | 6 | 6428 | 6 | 0.00 |
| 13/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.33 | 106.0695 | 7.3300 | 106.0695 | 489.00 |
| 13/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |
| 13/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2095 | 2 | 2095 | 2 | 0.00 |
| 13/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2423 | 3 | 2423 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 13/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 13/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 13/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.45 | 107.6045 | 7.4530 | 107.6045 | 0.00 |
| 13/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1450 | 2 | 1450 | 2 | 0.00 |
| 13/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1559 | 2 | 1559 | 2 | 0.00 |
| 13/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 13/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 559 | 0 | 559 | 0 | 0.00 |
| 13/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 457 | 0 | 457 | 0 | 0.00 |
| 13/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 506 | 0 | 506 | 0 | 0.00 |
| 13/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.60 | 104.7576 | 7.5960 | 104.7576 | 0.00 |
| 13/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 687 | 1 | 687 | 1 | 0.00 |
| 13/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 13/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 632 | 1 | 632 | 1 | 0.00 |
| 13/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1821 | 2 | 1821 | 2 | 0.00 |
| 13/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1633 | 2 | 1633 | 2 | 0.00 |
| 13/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1725 | 2 | 1725 | 2 | 0.00 |
| 13/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.40 | 167.0714 | 0.4010 | 167.0714 | 3,739.00 |
| 13/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59905 | 60 | 59905 | 60 | 0.00 |
| 13/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 60752 | 61 | 60752 | 61 | 0.00 |
| 13/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59049 | 59 | 59049 | 59 | 0.00 |
| 13/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.32 | 169.4624 | 0.3240 | 169.4624 | 6,500.00 |
| 13/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42803 | 43 | 42803 | 43 | 0.00 |
| 13/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41764 | 42 | 41764 | 42 | 0.00 |
| 13/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43831 | 44 | 43831 | 44 | 0.00 |
| 13/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R203 On 03-February-11 | | | Bond Future | 8.12 | 104.2874 | 8.1160 | 104.2874 | 1,404.00 |
| 13/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2014 | 2 | 2014 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2235 | 3 | 2235 | 3 | 0.00 |
| 13/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 386 | 1 | 386 | 1 | 1,000.00 |
| 13/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1800 | 2 | 1800 | 2 | 0.00 |
| 13/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 13/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 974 | 1 | 974 | 1 | 0.00 |
| 13/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 13/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 13/01/2011 | R203 On 05-May-11 | | | Bond Future | 8.23 | 101.6331 | 8.2310 | 101.6331 | 0.00 |
| 13/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1589 | 2 | 1589 | 2 | 0.00 |
| 13/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1464 | 2 | 1464 | 2 | 0.00 |
| 13/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1719 | 2 | 1719 | 2 | 0.00 |
| 13/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1383 | 1 | 1383 | 1 | 0.00 |
| 13/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1615 | 1 | 1615 | 1 | 0.00 |
| 13/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1496 | 1 | 1496 | 1 | 0.00 |
| 13/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.36 | 103.1115 | 8.3570 | 103.1115 | 0.00 |
| 13/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1277 | 1 | 1277 | 1 | 0.00 |
| 13/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 13/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1372 | 2 | 1372 | 2 | 0.00 |
| 13/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2825 | 3 | 2825 | 3 | 0.00 |
| 13/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3118 | 3 | 3118 | 3 | 0.00 |
| 13/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2969 | 3 | 2969 | 3 | 0.00 |
| 13/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.26 | 99.9241 | 8.2640 | 99.9241 | 1,926.00 |
| 13/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1576 | 2 | 1576 | 2 | 0.00 |
| 13/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1795 | 2 | 1795 | 2 | 0.00 |
| 13/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1369 | 2 | 1369 | 2 | 0.00 |
| 13/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 13/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 13/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 13/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.37 | 101.3662 | 8.3720 | 101.3662 | 100.00 |
| 13/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2150 | 2 | 2150 | 2 | 0.00 |
| 13/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2309 | 3 | 2309 | 3 | 0.00 |
| 13/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 1997 | 2 | 1997 | 2 | 0.00 |
| 13/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1571 | 1 | 1571 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1340 | 1 | 1340 | 1 | 0.00 |
| 13/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1452 | 1 | 1452 | 1 | 0.00 |
| 13/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.49 | 98.8114 | 8.4900 | 98.8114 | 0.00 |
| 13/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1240 | 1 | 1240 | 1 | 0.00 |
| 13/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1336 | 1 | 1336 | 1 | 0.00 |
| 13/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1148 | 1 | 1148 | 1 | 0.00 |
| 13/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4066 | 4 | 4066 | 4 | 0.00 |
| 13/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3706 | 3 | 3706 | 3 | 0.00 |
| 13/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3884 | 4 | 3884 | 4 | 0.00 |
| 13/01/2011 | R206 On 03-February-11 | | | Bond Future | 6.93 | 102.1411 | 6.9340 | 102.1411 | 0.00 |
| 13/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 13/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2638 | 3 | 2638 | 3 | 0.00 |
| 13/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 2893 | 3 | 2893 | 3 | 0.00 |
| 13/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R206 On 05-May-11 | | | Bond Future | 7.05 | 103.6175 | 7.0530 | 103.6175 | 0.00 |
| 13/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1361 | 1 | 1361 | 1 | 0.00 |
| 13/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1274 | 1 | 1274 | 1 | 0.00 |
| 13/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1450 | 2 | 1450 | 2 | 0.00 |
| 13/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 13/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 13/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 13/01/2011 | R206 On 04-August-11 | | | Bond Future | 7.20 | 101.3584 | 7.1990 | 101.3584 | 0.00 |
| 13/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 628 | 1 | 628 | 1 | 0.00 |
| 13/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 13/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 676 | 1 | 676 | 1 | 0.00 |
| 13/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1005 | 1 | 1005 | 1 | 0.00 |
| 13/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 13/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 13/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.35 | 94.0407 | 8.3520 | 94.0407 | 800.00 |
| 13/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 2440 | 3 | 2440 | 3 | 0.00 |
| 13/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 2698 | 3 | 2698 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 2191 | 3 | 2191 | 3 | 0.00 |
| 13/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 13/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 13/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 13/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.45 | 95.4012 | 8.4540 | 95.4012 | 0.00 |
| 13/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 13/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 13/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 13/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 13/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1626 | 1 | 1626 | 1 | 0.00 |
| 13/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1757 | 2 | 1757 | 2 | 0.00 |
| 13/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.57 | 93.1498 | 8.5650 | 93.1498 | 0.00 |
| 13/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1695 | 2 | 1695 | 2 | 0.00 |
| 13/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1813 | 2 | 1813 | 2 | 0.00 |
| 13/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 13/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3662 | 3 | 3662 | 3 | 0.00 |
| 13/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3318 | 3 | 3318 | 3 | 0.00 |
| 13/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3488 | 3 | 3488 | 3 | 0.00 |
| 13/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.37 | 91.9213 | 8.3700 | 91.9213 | 5,598.00 |
| 13/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 2478 | 3 | 2478 | 3 | 0.00 |
| 13/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 2219 | 3 | 2219 | 3 | 0.00 |
| 13/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 2745 | 3 | 2745 | 3 | 0.00 |
| 13/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 13/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 13/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 13/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.46 | 89.8555 | 8.4610 | 89.8555 | 100.00 |
| 13/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2095 | 2 | 2095 | 2 | 0.00 |
| 13/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 1936 | 2 | 1936 | 2 | 0.00 |
| 13/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2260 | 3 | 2260 | 3 | 0.00 |
| 13/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1717 | 2 | 1717 | 2 | 0.00 |
| 13/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2003 | 2 | 2003 | 2 | 0.00 |
| 13/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1857 | 2 | 1857 | 2 | 0.00 |
| 13/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.56 | 91.1629 | 8.5590 | 91.1629 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1800 | 2 | 1800 | 2 | 0.00 |
| 13/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 13/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1678 | 2 | 1678 | 2 | 0.00 |
| 13/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3858 | 4 | 3858 | 4 | 0.00 |
| 13/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3493 | 3 | 3493 | 3 | 0.00 |
| 13/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3673 | 3 | 3673 | 3 | 0.00 |
| 13/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.45 | 79.8838 | 8.4490 | 79.8838 | 22,596.00 |
| 13/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 4521 | 5 | 4521 | 5 | 0.00 |
| 13/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 4882 | 5 | 4882 | 5 | 0.00 |
| 13/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 4164 | 5 | 4164 | 5 | 0.00 |
| 13/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 13/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 13/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 83 | 0 | 83 | 0 | 0.00 |
| 13/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.51 | 77.8957 | 8.5080 | 77.8957 | 200.00 |
| 13/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 2698 | 3 | 2698 | 3 | 0.00 |
| 13/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 2912 | 3 | 2912 | 3 | 0.00 |
| 13/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 2492 | 3 | 2492 | 3 | 0.00 |
| 13/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2979 | 3 | 2979 | 3 | 0.00 |
| 13/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2563 | 2 | 2563 | 2 | 0.00 |
| 13/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 13/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.57 | 79.0245 | 8.5700 | 79.0245 | 0.00 |
| 13/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3398 | 4 | 3398 | 4 | 0.00 |
| 13/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 3604 | 4 | 3604 | 4 | 0.00 |
| 13/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3199 | 3 | 3199 | 3 | 0.00 |
| 13/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 11679 | 12 | 11679 | 12 | 0.00 |
| 13/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 13/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4199 | 4 | 4199 | 4 | 0.00 |
| 13/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3769 | 4 | 3769 | 4 | 0.00 |
| 13/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3979 | 4 | 3979 | 4 | 0.00 |
| 13/01/2011 | R210 On 03-February-11 | | | Bond Future | 0.98 | 126.4021 | 0.9820 | 126.4021 | 2.00 |
| 13/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 32078 | 32 | 32078 | 32 | 0.00 |
| 13/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 32710 | 33 | 32710 | 33 | 0.00 |
| 13/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 31441 | 31 | 31441 | 31 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.71 | 104.4333 | 1.7060 | 104.4333 | 589.00 |
| 13/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4494 | 4 | 4494 | 4 | 0.00 |
| 13/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4770 | 5 | 4770 | 5 | 0.00 |
| 13/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4218 | 4 | 4218 | 4 | 0.00 |
| 13/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.51 | 102.3798 | 2.5070 | 102.3798 | 2,518.00 |
| 13/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4643 | 5 | 4643 | 5 | 0.00 |
| 13/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5100 | 5 | 5100 | 5 | 0.00 |
| 13/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4183 | 4 | 4183 | 4 | 0.00 |
| 13/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.56 | 88.7743 | 8.5560 | 88.7743 | 0.00 |
| 13/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 4434 | 4 | 4434 | 4 | 0.00 |
| 13/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 5351 | 5 | 5351 | 5 | 0.00 |
| 13/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 4890 | 4 | 4890 | 4 | 0.00 |
| 13/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.62 | 86.5146 | 8.6230 | 86.5146 | 0.00 |
| 13/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 5889 | 5 | 5889 | 5 | 0.00 |
| 13/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 4976 | 5 | 4976 | 5 | 0.00 |
| 13/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 5431 | 5 | 5431 | 5 | 0.00 |
| 13/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.69 | 87.7745 | 8.6940 | 87.7745 | 0.00 |
| 13/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 5540 | 5 | 5540 | 5 | 0.00 |
| 13/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 6448 | 6 | 6448 | 6 | 0.00 |
| 13/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 5992 | 6 | 5992 | 6 | 0.00 |
| 13/01/2011 | TRT1 On 03-February-11 | | | Index Future | 338.76 | 339.8930 | 338.7560 | 339.8930 | 100.00 |
| 13/01/2011 | TRT1 On 05-May-11 | | | Index Future | 343.39 | 344.5380 | 343.3860 | 344.5380 | 0.00 |
| 14/01/2011 | AL7T On 03-February-11 | | | Index Future | 369.35 | 370.4850 | 369.3530 | 370.4850 | 30.00 |
| 14/01/2011 | ALBI On 03-February-11 | | | Index Future | 341.01 | 341.9270 | 341.0100 | 341.9270 | 1,123.00 |
| 14/01/2011 | ALBI On 05-May-11 | | | Index Future | 345.94 | 346.8690 | 345.9390 | 346.8690 | 2.00 |
| 14/01/2011 | CRD1 On 03-February-11 | | | Index Future | 152.66 | 152.9130 | 152.6570 | 152.9130 | 2.00 |
| 14/01/2011 | CRD1 On 05-May-11 | | | Index Future | 154.74 | 155.0040 | 154.7440 | 155.0040 | 0.00 |
| 14/01/2011 | GOVI On 03-February-11 | | | GOVI | 341.85 | 342.7530 | 341.8490 | 342.7530 | 211.00 |
| 14/01/2011 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 11610 | 0 | 11610 | 0 | 0.00 |
| 14/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 11410 | 0 | 11410 | 0 | 0.00 |
| 14/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 11510 | 0 | 11510 | 0 | 0.00 |
| 14/01/2011 | GOVI On 05-May-11 | | | GOVI | 346.79 | 347.7080 | 346.7900 | 347.7080 | 0.00 |
| 14/01/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 22000 | 1 | 22000 | 1 | 0.00 |
| 14/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 22200 | 1 | 22200 | 1 | 0.00 |
| 14/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 22100 | 1 | 22100 | 1 | 0.00 |
| 14/01/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 14/01/2011 | IGOV On 03-February-11 | | | Index Future | 148.18 | 148.4690 | 148.1810 | 148.4690 | 8.00 |
| 14/01/2011 | IGOV On 05-May-11 | | | Index Future | 150.32 | 150.6150 | 150.3230 | 150.6150 | 0.00 |
| 14/01/2011 | IGOV On 04-August-11 | | | Index Future | 152.48 | 152.7790 | 152.4840 | 152.7790 | 0.00 |
| 14/01/2011 | ILBI On 03-February-11 | | | Index Future | 401.64 | 402.3890 | 401.6370 | 402.3890 | 370.00 |
| 14/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 14/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 14/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 14/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 14/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 14/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.54 | 94.4590 | 5.5440 | 94.4590 | 7,791.00 |
| 14/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.51 | 94.5010 | 5.5090 | 94.5010 | 2,500.00 |
| 14/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.50 | 94.5090 | 5.5010 | 94.5090 | 6,990.00 |
| 14/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.51 | 94.4970 | 5.5080 | 94.4970 | 2.00 |
| 14/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.52 | 94.4860 | 5.5180 | 94.4860 | 2,000.00 |
| 14/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.55 | 94.4660 | 5.5480 | 94.4660 | 3,890.00 |
| 14/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.71 | 94.3500 | 5.7070 | 94.3500 | 15,590.00 |
| 14/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.99 | 94.0930 | 5.9890 | 94.0930 | 5,290.00 |
| 14/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.29 | 93.8080 | 6.2850 | 93.8080 | 290.00 |
| 14/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.62 | 93.4760 | 6.6190 | 93.4760 | 390.00 |
| 14/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.95 | 93.1620 | 6.9530 | 93.1620 | 41,490.00 |
| 14/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.19 | 92.9000 | 7.1900 | 92.9000 | 390.00 |
| 14/01/2011 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/01/2011 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/01/2011 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/01/2011 | OTH1 On 03-February-11 | | | Index Future | 336.13 | 337.1100 | 336.1310 | 337.1100 | 3.00 |
| 14/01/2011 | OTH1 On 05-May-11 | | | Index Future | 340.99 | 341.9830 | 340.9890 | 341.9830 | 0.00 |
| 14/01/2011 | R157 On 03-February-11 | | | Bond Future | 7.56 | 128.3601 | 7.5570 | 128.3601 | 7,886.00 |
| 14/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1563 | 2 | 1563 | 2 | 0.00 |
| 14/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1754 | 2 | 1754 | 2 | 0.00 |
| 14/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1378 | 2 | 1378 | 2 | 0.00 |
| 14/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 14/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 14/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 14/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.68 | 123.4060 | 7.6830 | 123.4060 | 705.00 |
| 14/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1361 | 1 | 1361 | 1 | 0.00 |
| 14/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1476 | 2 | 1476 | 2 | 0.00 |
| 14/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1251 | 1 | 1251 | 1 | 0.00 |
| 14/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1146 | 1 | 1146 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1282 | 1 | 1282 | 1 | 0.00 |
| 14/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1181 | 1 | 1181 | 1 | 0.00 |
| 14/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 14/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 14/01/2011 | R157 On 04-August-11 | | | Bond Future | 7.83 | 125.1980 | 7.8260 | 125.1980 | 0.00 |
| 14/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 981 | 1 | 981 | 1 | 0.00 |
| 14/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1059 | 1 | 1059 | 1 | 0.00 |
| 14/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 906 | 1 | 906 | 1 | 0.00 |
| 14/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2370 | 2 | 2370 | 2 | 0.00 |
| 14/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2132 | 2 | 2132 | 2 | 0.00 |
| 14/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 14/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.53 | 118.7082 | 8.5270 | 118.7082 | 25,674.00 |
| 14/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 4571 | 5 | 4571 | 5 | 0.00 |
| 14/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 4993 | 5 | 4993 | 5 | 0.00 |
| 14/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 4156 | 4 | 4156 | 4 | 0.00 |
| 14/01/2011 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 6 | 0 | 6 | 0 | 3,000.00 |
| 14/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 14/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 7885 | 8 | 7885 | 8 | 0.00 |
| 14/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 93 | 0 | 93 | 0 | 0.00 |
| 14/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 14/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.61 | 120.4269 | 8.6100 | 120.4269 | 500.00 |
| 14/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 3790 | 4 | 3790 | 4 | 0.00 |
| 14/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 4064 | 4 | 4064 | 4 | 0.00 |
| 14/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 3525 | 4 | 3525 | 4 | 0.00 |
| 14/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 913 | 1 | 913 | 1 | 5,500.00 |
| 14/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2676 | 3 | 2676 | 3 | 0.00 |
| 14/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6918 | 7 | 6918 | 7 | 0.00 |
| 14/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2282 | 2 | 2282 | 2 | 0.00 |
| 14/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2473 | 2 | 2473 | 2 | 0.00 |
| 14/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.70 | 116.8833 | 8.6970 | 116.8833 | 0.00 |
| 14/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 2366 | 3 | 2366 | 3 | 0.00 |
| 14/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2196 | 2 | 2196 | 2 | 0.00 |
| 14/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 2544 | 3 | 2544 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 6327 | 6 | 6327 | 6 | 0.00 |
| 14/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6960 | 7 | 6960 | 7 | 0.00 |
| 14/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6638 | 6 | 6638 | 6 | 0.00 |
| 14/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.39 | 105.8681 | 7.3850 | 105.8681 | 489.00 |
| 14/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 14/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 14/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2237 | 2 | 2237 | 2 | 0.00 |
| 14/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 14/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 14/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 14/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.51 | 107.3964 | 7.5120 | 107.3964 | 0.00 |
| 14/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1324 | 1 | 1324 | 1 | 0.00 |
| 14/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1224 | 1 | 1224 | 1 | 0.00 |
| 14/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1428 | 2 | 1428 | 2 | 0.00 |
| 14/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 514 | 0 | 514 | 0 | 0.00 |
| 14/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 626 | 1 | 626 | 1 | 0.00 |
| 14/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 568 | 1 | 568 | 1 | 0.00 |
| 14/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.66 | 104.5486 | 7.6610 | 104.5486 | 0.00 |
| 14/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 617 | 1 | 617 | 1 | 0.00 |
| 14/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 672 | 1 | 672 | 1 | 0.00 |
| 14/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 566 | 1 | 566 | 1 | 0.00 |
| 14/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1949 | 2 | 1949 | 2 | 0.00 |
| 14/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1753 | 2 | 1753 | 2 | 0.00 |
| 14/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1849 | 2 | 1849 | 2 | 0.00 |
| 14/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.45 | 167.0420 | 0.4470 | 167.0420 | 3,739.00 |
| 14/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 58558 | 60 | 58558 | 60 | 0.00 |
| 14/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 59405 | 61 | 59405 | 61 | 0.00 |
| 14/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 57703 | 59 | 57703 | 59 | 0.00 |
| 14/01/2011 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R202 On 05-May-11 | | | Bond Future | 0.37 | 169.4624 | 0.3700 | 169.4624 | 6,500.00 |
| 14/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 41453 | 43 | 41453 | 43 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 42481 | 44 | 42481 | 44 | 0.00 |
| 14/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 40414 | 42 | 40414 | 42 | 0.00 |
| 14/01/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R203 On 03-February-11 | | | Bond Future | 8.17 | 103.9887 | 8.1660 | 103.9887 | 1,404.00 |
| 14/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1787 | 2 | 1787 | 2 | 0.00 |
| 14/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2001 | 2 | 2001 | 2 | 0.00 |
| 14/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 290 | 0 | 290 | 0 | 1,000.00 |
| 14/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1580 | 2 | 1580 | 2 | 0.00 |
| 14/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 14/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 14/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 14/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 14/01/2011 | R203 On 05-May-11 | | | Bond Future | 8.28 | 101.3304 | 8.2830 | 101.3304 | 0.00 |
| 14/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1454 | 2 | 1454 | 2 | 0.00 |
| 14/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1578 | 2 | 1578 | 2 | 0.00 |
| 14/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1336 | 1 | 1336 | 1 | 0.00 |
| 14/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1740 | 2 | 1740 | 2 | 0.00 |
| 14/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1495 | 1 | 1495 | 1 | 0.00 |
| 14/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1614 | 1 | 1614 | 1 | 0.00 |
| 14/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.41 | 102.8014 | 8.4120 | 102.8014 | 0.00 |
| 14/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1177 | 1 | 1177 | 1 | 0.00 |
| 14/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 14/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1268 | 1 | 1268 | 1 | 0.00 |
| 14/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2978 | 3 | 2978 | 3 | 0.00 |
| 14/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3281 | 3 | 3281 | 3 | 0.00 |
| 14/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3126 | 3 | 3126 | 3 | 0.00 |
| 14/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.31 | 99.5561 | 8.3130 | 99.5561 | 1,926.00 |
| 14/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1356 | 2 | 1356 | 2 | 0.00 |
| 14/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1563 | 2 | 1563 | 2 | 0.00 |
| 14/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1162 | 1 | 1162 | 1 | 0.00 |
| 14/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 395 | 0 | 395 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 14/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 14/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.42 | 100.9983 | 8.4240 | 100.9983 | 100.00 |
| 14/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 1983 | 2 | 1983 | 2 | 0.00 |
| 14/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 14/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 14/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1450 | 1 | 1450 | 1 | 0.00 |
| 14/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1695 | 2 | 1695 | 2 | 0.00 |
| 14/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1569 | 1 | 1569 | 1 | 0.00 |
| 14/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.54 | 98.4339 | 8.5440 | 98.4339 | 0.00 |
| 14/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1141 | 1 | 1141 | 1 | 0.00 |
| 14/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1232 | 1 | 1232 | 1 | 0.00 |
| 14/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1055 | 1 | 1055 | 1 | 0.00 |
| 14/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4259 | 4 | 4259 | 4 | 0.00 |
| 14/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3888 | 4 | 3888 | 4 | 0.00 |
| 14/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4070 | 4 | 4070 | 4 | 0.00 |
| 14/01/2011 | R206 On 03-February-11 | | | Bond Future | 7.01 | 101.9694 | 7.0140 | 101.9694 | 0.00 |
| 14/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2555 | 3 | 2555 | 3 | 0.00 |
| 14/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2427 | 3 | 2427 | 3 | 0.00 |
| 14/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 2682 | 3 | 2682 | 3 | 0.00 |
| 14/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R206 On 05-May-11 | | | Bond Future | 7.14 | 103.4428 | 7.1420 | 103.4428 | 0.00 |
| 14/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1204 | 1 | 1204 | 1 | 0.00 |
| 14/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1289 | 1 | 1289 | 1 | 0.00 |
| 14/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1122 | 1 | 1122 | 1 | 0.00 |
| 14/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 381 | 0 | 381 | 0 | 0.00 |
| 14/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 14/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 14/01/2011 | R206 On 04-August-11 | | | Bond Future | 7.30 | 101.1819 | 7.2990 | 101.1819 | 0.00 |
| 14/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 538 | 1 | 538 | 1 | 0.00 |
| 14/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 496 | 1 | 496 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 582 | 1 | 582 | 1 | 0.00 |
| 14/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 14/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1266 | 1 | 1266 | 1 | 0.00 |
| 14/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1198 | 1 | 1198 | 1 | 0.00 |
| 14/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.40 | 93.6300 | 8.4020 | 93.6300 | 800.00 |
| 14/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 2173 | 2 | 2173 | 2 | 0.00 |
| 14/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 2423 | 3 | 2423 | 3 | 0.00 |
| 14/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1931 | 2 | 1931 | 2 | 0.00 |
| 14/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 14/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 14/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 14/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.51 | 94.9837 | 8.5060 | 94.9837 | 0.00 |
| 14/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 1858 | 2 | 1858 | 2 | 0.00 |
| 14/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 1714 | 2 | 1714 | 2 | 0.00 |
| 14/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 14/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1754 | 2 | 1754 | 2 | 0.00 |
| 14/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2037 | 2 | 2037 | 2 | 0.00 |
| 14/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 14/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.62 | 92.7213 | 8.6190 | 92.7213 | 0.00 |
| 14/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 14/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1684 | 2 | 1684 | 2 | 0.00 |
| 14/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1463 | 2 | 1463 | 2 | 0.00 |
| 14/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3847 | 4 | 3847 | 4 | 0.00 |
| 14/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3492 | 3 | 3492 | 3 | 0.00 |
| 14/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3667 | 3 | 3667 | 3 | 0.00 |
| 14/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.42 | 91.4879 | 8.4200 | 91.4879 | 5,598.00 |
| 14/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 14/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1949 | 2 | 1949 | 2 | 0.00 |
| 14/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 2458 | 3 | 2458 | 3 | 0.00 |
| 14/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 14/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 14/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 172 | 0 | 172 | 0 | 0.00 |
| 14/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.51 | 89.4134 | 8.5130 | 89.4134 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 1921 | 2 | 1921 | 2 | 0.00 |
| 14/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2079 | 2 | 2079 | 2 | 0.00 |
| 14/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 14/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2156 | 2 | 2156 | 2 | 0.00 |
| 14/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 14/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 14/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.61 | 90.7070 | 8.6120 | 90.7070 | 0.00 |
| 14/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 14/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1790 | 2 | 1790 | 2 | 0.00 |
| 14/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1553 | 2 | 1553 | 2 | 0.00 |
| 14/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4049 | 4 | 4049 | 4 | 0.00 |
| 14/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3672 | 3 | 3672 | 3 | 0.00 |
| 14/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3858 | 4 | 3858 | 4 | 0.00 |
| 14/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.49 | 79.4596 | 8.4880 | 79.4596 | 22,596.00 |
| 14/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 4205 | 5 | 4205 | 5 | 0.00 |
| 14/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 4562 | 5 | 4562 | 5 | 0.00 |
| 14/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 3852 | 4 | 3852 | 4 | 0.00 |
| 14/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 127 | 0 | 127 | 0 | 0.00 |
| 14/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 14/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 14/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.55 | 77.4682 | 8.5490 | 77.4682 | 200.00 |
| 14/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 2514 | 3 | 2514 | 3 | 0.00 |
| 14/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 2720 | 3 | 2720 | 3 | 0.00 |
| 14/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 2316 | 2 | 2316 | 2 | 0.00 |
| 14/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3144 | 3 | 3144 | 3 | 0.00 |
| 14/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2712 | 3 | 2712 | 3 | 0.00 |
| 14/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2922 | 3 | 2922 | 3 | 0.00 |
| 14/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.61 | 78.5939 | 8.6120 | 78.5939 | 0.00 |
| 14/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3220 | 3 | 3220 | 3 | 0.00 |
| 14/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 3419 | 4 | 3419 | 4 | 0.00 |
| 14/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3027 | 3 | 3027 | 3 | 0.00 |
| 14/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 11368 | 12 | 11368 | 12 | 0.00 |
| 14/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 602 | 1 | 602 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4372 | 4 | 4372 | 4 | 0.00 |
| 14/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3929 | 4 | 3929 | 4 | 0.00 |
| 14/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4146 | 4 | 4146 | 4 | 0.00 |
| 14/01/2011 | R210 On 03-February-11 | | | Bond Future | 1.00 | 126.4021 | 0.9970 | 126.4021 | 2.00 |
| 14/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 31809 | 32 | 31809 | 32 | 0.00 |
| 14/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 32442 | 33 | 32442 | 33 | 0.00 |
| 14/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 31172 | 31 | 31172 | 31 | 0.00 |
| 14/01/2011 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R211 On 03-February-11 | | | Bond Future | 1.75 | 104.5493 | 1.7470 | 104.5493 | 589.00 |
| 14/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4257 | 4 | 4257 | 4 | 0.00 |
| 14/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4532 | 5 | 4532 | 5 | 0.00 |
| 14/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3980 | 4 | 3980 | 4 | 0.00 |
| 14/01/2011 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R212 On 03-February-11 | | | Bond Future | 2.53 | 102.3798 | 2.5280 | 102.3798 | 2,518.00 |
| 14/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4440 | 5 | 4440 | 5 | 0.00 |
| 14/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4898 | 5 | 4898 | 5 | 0.00 |
| 14/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3981 | 4 | 3981 | 4 | 0.00 |
| 14/01/2011 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.60 | 88.3085 | 8.5960 | 88.3085 | 0.00 |
| 14/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 4770 | 4 | 4770 | 4 | 0.00 |
| 14/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 5687 | 5 | 5687 | 5 | 0.00 |
| 14/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 5227 | 5 | 5227 | 5 | 0.00 |
| 14/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.66 | 86.0468 | 8.6640 | 86.0468 | 0.00 |
| 14/01/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 6229 | 6 | 6229 | 6 | 0.00 |
| 14/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 5316 | 5 | 5316 | 5 | 0.00 |
| 14/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 5771 | 5 | 5771 | 5 | 0.00 |
| 14/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.74 | 87.2969 | 8.7360 | 87.2969 | 0.00 |
| 14/01/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 5883 | 6 | 5883 | 6 | 0.00 |
| 14/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 6792 | 6 | 6792 | 6 | 0.00 |
| 14/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 6336 | 6 | 6336 | 6 | 0.00 |
| 14/01/2011 | TRT1 On 03-February-11 | | | Index Future | 337.83 | 338.7560 | 337.8270 | 338.7560 | 100.00 |
| 14/01/2011 | TRT1 On 05-May-11 | | | Index Future | 342.45 | 343.3860 | 342.4450 | 343.3860 | 0.00 |
| 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 | 39170 | 1 | 0.00 |
| 17/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 39370 | 1 | 39370 | 1 | 0.00 |
| 17/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 39270 | 1 | 39270 | 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 | 50360 | 2 | 0.00 |
| 17/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 50160 | 2 | 50160 | 2 | 0.00 |
| 17/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 50260 | 2 | 50260 | 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 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 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 | 8.8220 | 0.0200 | 0.00 |
| 17/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 17/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 17/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 17/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 17/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 17/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.55 | 94.4560 | 5.5490 | 94.4560 | 7,791.00 |
| 17/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.53 | 94.4910 | 5.5310 | 94.4910 | 2,500.00 |
| 17/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.54 | 94.4990 | 5.5400 | 94.4990 | 6,990.00 |
| 17/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.57 | 94.4920 | 5.5730 | 94.4920 | 2.00 |
| 17/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.60 | 94.4820 | 5.6030 | 94.4820 | 2,000.00 |
| 17/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.65 | 94.4520 | 5.6480 | 94.4520 | 3,890.00 |
| 17/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.84 | 94.2930 | 5.8440 | 94.2930 | 15,790.00 |
| 17/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.21 | 94.0110 | 6.2110 | 94.0110 | 5,290.00 |
| 17/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.52 | 93.7150 | 6.5200 | 93.7150 | 290.00 |
| 17/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.84 | 93.3810 | 6.8440 | 93.3810 | 390.00 |
| 17/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.21 | 93.0470 | 7.2100 | 93.0470 | 41,500.00 |
| 17/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.48 | 92.8100 | 7.4800 | 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 |
| 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 | 7.7080 | 128.1465 | 7,886.00 |
| 17/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 997 | 2 | 997 | 2 | 0.00 |
| 17/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 840 | 1 | 840 | 1 | 0.00 |
| 17/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1166 | 2 | 1166 | 2 | 0.00 |
| 17/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 125 | 0 | 125 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 17/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.85 | 123.1879 | 7.8450 | 123.1879 | 705.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 836 | 1 | 836 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 922 | 1 | 922 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1516 | 1 | 1516 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1635 | 1 | 1635 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1295 | 1 | 1295 | 1 | 0.00 |
| 17/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1403 | 1 | 1403 | 1 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | | | Bond Future | 8.00 | 124.9775 | 8.0010 | 124.9775 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 739 | 1 | 739 | 1 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2551 | 2 | 2551 | 2 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2816 | 2 | 2816 | 2 | 0.00 |
| 17/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2681 | 2 | 2681 | 2 | 0.00 |
| 17/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.68 | 118.3788 | 8.6770 | 118.3788 | 25,674.00 |
| 17/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3249 | 5 | 3249 | 5 | 0.00 |
| 17/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3642 | 5 | 3642 | 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 | 2869 | 4 | 0.00 |
| 17/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 319 | 0 | 319 | 0 | 0.00 |
| 17/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 9316 | 8 | 9316 | 8 | 0.00 |
| 17/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 17/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 17/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.77 | 120.0846 | 8.7650 | 120.0846 | 500.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 2957 | 4 | 2957 | 4 | 0.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 3196 | 4 | 3196 | 4 | 0.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 605 | 1 | 605 | 1 | 5,500.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 2727 | 4 | 2727 | 4 | 0.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3335 | 3 | 3335 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 8067 | 7 | 8067 | 7 | 0.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2871 | 2 | 2871 | 2 | 0.00 |
| 17/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3097 | 2 | 3097 | 2 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.86 | 116.5382 | 8.8570 | 116.5382 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 1852 | 2 | 1852 | 2 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 2003 | 3 | 2003 | 3 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 1708 | 2 | 1708 | 2 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 7947 | 7 | 7947 | 7 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 7260 | 6 | 7260 | 6 | 0.00 |
| 17/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 7599 | 7 | 7599 | 7 | 0.00 |
| 17/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.53 | 105.6807 | 7.5260 | 105.6807 | 489.00 |
| 17/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1602 | 2 | 1602 | 2 | 0.00 |
| 17/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1763 | 2 | 1763 | 2 | 0.00 |
| 17/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1443 | 2 | 1443 | 2 | 0.00 |
| 17/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 17/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 17/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 17/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.67 | 107.2079 | 7.6650 | 107.2079 | 0.00 |
| 17/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1022 | 1 | 1022 | 1 | 0.00 |
| 17/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 17/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 936 | 1 | 936 | 1 | 0.00 |
| 17/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 17/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 687 | 1 | 687 | 1 | 0.00 |
| 17/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 753 | 1 | 753 | 1 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.83 | 104.3550 | 7.8260 | 104.3550 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 461 | 1 | 461 | 1 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 419 | 1 | 419 | 1 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 506 | 1 | 506 | 1 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 2077 | 2 | 2077 | 2 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 2292 | 2 | 2292 | 2 | 0.00 |
| 17/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 17/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.47 | 165.6956 | 0.4650 | 165.6956 | 3,739.00 |
| 17/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 58035 | 59 | 58035 | 59 | 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 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 58882 | 59 | 58882 | 59 | 0.00 |
| 17/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 57179 | 58 | 57179 | 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 | 0.3890 | 168.1121 | 6,500.00 |
| 17/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 40899 | 41 | 40899 | 41 | 0.00 |
| 17/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 39860 | 40 | 39860 | 40 | 0.00 |
| 17/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 41927 | 42 | 41927 | 42 | 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 | 2.00 | 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 | 8.3060 | 103.7364 | 1,404.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1187 | 2 | 1187 | 2 | 0.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1378 | 2 | 1378 | 2 | 0.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1009 | 2 | 1009 | 2 | 0.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 103 | 0 | 103 | 0 | 1,000.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1646 | 1 | 1646 | 1 | 0.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 17/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 17/01/2011 | R203 On 05-May-11 | | | Bond Future | 8.43 | 101.0774 | 8.4310 | 101.0774 | 0.00 |
| 17/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1109 | 1 | 1109 | 1 | 0.00 |
| 17/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1010 | 1 | 1010 | 1 | 0.00 |
| 17/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1215 | 2 | 1215 | 2 | 0.00 |
| 17/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1848 | 1 | 1848 | 1 | 0.00 |
| 17/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2130 | 2 | 2130 | 2 | 0.00 |
| 17/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1985 | 2 | 1985 | 2 | 0.00 |
| 17/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.57 | 102.5439 | 8.5670 | 102.5439 | 0.00 |
| 17/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 925 | 1 | 925 | 1 | 0.00 |
| 17/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1003 | 1 | 1003 | 1 | 0.00 |
| 17/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 17/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3763 | 3 | 3763 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3435 | 3 | 3435 | 3 | 0.00 |
| 17/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3596 | 3 | 3596 | 3 | 0.00 |
| 17/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.46 | 99.2799 | 8.4630 | 99.2799 | 1,926.00 |
| 17/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 764 | 1 | 764 | 1 | 0.00 |
| 17/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 619 | 1 | 619 | 1 | 0.00 |
| 17/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 927 | 2 | 927 | 2 | 0.00 |
| 17/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 444 | 0 | 444 | 0 | 0.00 |
| 17/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 691 | 0 | 691 | 0 | 0.00 |
| 17/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 558 | 0 | 558 | 0 | 0.00 |
| 17/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.58 | 100.7140 | 8.5810 | 100.7140 | 100.00 |
| 17/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 1527 | 2 | 1527 | 2 | 0.00 |
| 17/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 1658 | 2 | 1658 | 2 | 0.00 |
| 17/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 1402 | 2 | 1402 | 2 | 0.00 |
| 17/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2112 | 2 | 2112 | 2 | 0.00 |
| 17/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1826 | 1 | 1826 | 1 | 0.00 |
| 17/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1965 | 2 | 1965 | 2 | 0.00 |
| 17/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.71 | 98.1479 | 8.7090 | 98.1479 | 0.00 |
| 17/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 875 | 1 | 875 | 1 | 0.00 |
| 17/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 803 | 1 | 803 | 1 | 0.00 |
| 17/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 951 | 1 | 951 | 1 | 0.00 |
| 17/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4474 | 4 | 4474 | 4 | 0.00 |
| 17/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4874 | 4 | 4874 | 4 | 0.00 |
| 17/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4672 | 4 | 4672 | 4 | 0.00 |
| 17/01/2011 | R206 On 03-February-11 | | | Bond Future | 7.18 | 101.7586 | 7.1810 | 101.7586 | 0.00 |
| 17/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2116 | 3 | 2116 | 3 | 0.00 |
| 17/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 2244 | 3 | 2244 | 3 | 0.00 |
| 17/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 1989 | 2 | 1989 | 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 | 7.3260 | 103.2274 | 0.00 |
| 17/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 908 | 1 | 908 | 1 | 0.00 |
| 17/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 837 | 1 | 837 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 17/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 445 | 0 | 445 | 0 | 0.00 |
| 17/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 539 | 0 | 539 | 0 | 0.00 |
| 17/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 491 | 0 | 491 | 0 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | | | Bond Future | 7.50 | 100.9619 | 7.5040 | 100.9619 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 381 | 1 | 381 | 1 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 415 | 1 | 415 | 1 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1568 | 1 | 1568 | 1 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1413 | 1 | 1413 | 1 | 0.00 |
| 17/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1490 | 1 | 1490 | 1 | 0.00 |
| 17/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.55 | 93.3338 | 8.5520 | 93.3338 | 800.00 |
| 17/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1421 | 2 | 1421 | 2 | 0.00 |
| 17/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1214 | 2 | 1214 | 2 | 0.00 |
| 17/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 1642 | 2 | 1642 | 2 | 0.00 |
| 17/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 17/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 17/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 17/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.66 | 94.6837 | 8.6620 | 94.6837 | 0.00 |
| 17/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 1414 | 2 | 1414 | 2 | 0.00 |
| 17/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 1542 | 2 | 1542 | 2 | 0.00 |
| 17/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 1293 | 2 | 1293 | 2 | 0.00 |
| 17/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2509 | 2 | 2509 | 2 | 0.00 |
| 17/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 17/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2341 | 2 | 2341 | 2 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.78 | 92.4183 | 8.7820 | 92.4183 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1235 | 2 | 1235 | 2 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1331 | 2 | 1331 | 2 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4046 | 3 | 4046 | 3 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4434 | 4 | 4434 | 4 | 0.00 |
| 17/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4238 | 4 | 4238 | 4 | 0.00 |
| 17/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.57 | 91.1755 | 8.5700 | 91.1755 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1421 | 2 | 1421 | 2 | 0.00 |
| 17/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 1647 | 2 | 1647 | 2 | 0.00 |
| 17/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1209 | 2 | 1209 | 2 | 0.00 |
| 17/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 414 | 0 | 414 | 0 | 0.00 |
| 17/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 17/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 17/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.67 | 89.0958 | 8.6690 | 89.0958 | 100.00 |
| 17/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 1455 | 2 | 1455 | 2 | 0.00 |
| 17/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 1329 | 2 | 1329 | 2 | 0.00 |
| 17/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 1589 | 2 | 1589 | 2 | 0.00 |
| 17/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2308 | 2 | 2308 | 2 | 0.00 |
| 17/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2658 | 2 | 2658 | 2 | 0.00 |
| 17/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2478 | 2 | 2478 | 2 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.77 | 90.3908 | 8.7740 | 90.3908 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1312 | 2 | 1312 | 2 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1415 | 2 | 1415 | 2 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1213 | 2 | 1213 | 2 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4667 | 4 | 4667 | 4 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4255 | 4 | 4255 | 4 | 0.00 |
| 17/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4458 | 4 | 4458 | 4 | 0.00 |
| 17/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.63 | 79.1312 | 8.6330 | 79.1312 | 22,596.00 |
| 17/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3083 | 4 | 3083 | 4 | 0.00 |
| 17/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 2754 | 4 | 2754 | 4 | 0.00 |
| 17/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3420 | 5 | 3420 | 5 | 0.00 |
| 17/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 17/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 17/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 17/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.70 | 77.1272 | 8.6980 | 77.1272 | 200.00 |
| 17/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 1920 | 3 | 1920 | 3 | 0.00 |
| 17/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 2096 | 3 | 2096 | 3 | 0.00 |
| 17/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 1753 | 2 | 1753 | 2 | 0.00 |
| 17/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3800 | 3 | 3800 | 3 | 0.00 |
| 17/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 3307 | 3 | 3307 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3547 | 3 | 3547 | 3 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.77 | 78.2489 | 8.7650 | 78.2489 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 2630 | 3 | 2630 | 3 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 2807 | 3 | 2807 | 3 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 2460 | 3 | 2460 | 3 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 10273 | 11 | 10273 | 11 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 743 | 1 | 743 | 1 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 5040 | 4 | 5040 | 4 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 4553 | 4 | 4553 | 4 | 0.00 |
| 17/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4791 | 4 | 4791 | 4 | 0.00 |
| 17/01/2011 | R210 On 03-February-11 | | | Bond Future | 1.04 | 126.1337 | 1.0360 | 126.1337 | 2.00 |
| 17/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 31115 | 32 | 31115 | 32 | 0.00 |
| 17/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 31747 | 32 | 31747 | 32 | 0.00 |
| 17/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 30477 | 31 | 30477 | 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 | 1.7480 | 104.3117 | 589.00 |
| 17/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4251 | 4 | 4251 | 4 | 0.00 |
| 17/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4527 | 5 | 4527 | 5 | 0.00 |
| 17/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3975 | 4 | 3975 | 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 | 2.5280 | 102.1770 | 2,518.00 |
| 17/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4440 | 4 | 4440 | 4 | 0.00 |
| 17/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4898 | 5 | 4898 | 5 | 0.00 |
| 17/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3981 | 4 | 3981 | 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 | 8.7460 | 87.9722 | 0.00 |
| 17/01/2011 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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 | 6930 | 6 | 0.00 |
| 17/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 6013 | 5 | 6013 | 5 | 0.00 |
| 17/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 6470 | 5 | 6470 | 5 | 0.00 |
| 17/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.82 | 85.7067 | 8.8180 | 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 | 6575 | 5 | 0.00 |
| 17/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 7488 | 6 | 7488 | 6 | 0.00 |
| 17/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 7030 | 6 | 7030 | 6 | 0.00 |
| 17/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.90 | 86.9536 | 8.8950 | 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 | 8073 | 7 | 0.00 |
| 17/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 7164 | 6 | 7164 | 6 | 0.00 |
| 17/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 7617 | 6 | 7617 | 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 | 46740 | 4 | 0.00 |
| 18/01/2011 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 46540 | 4 | 46540 | 4 | 0.00 |
| 18/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 46640 | 4 | 46640 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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 | 57640 | 5 | 0.00 |
| 18/01/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 57840 | 5 | 57840 | 5 | 0.00 |
| 18/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 57740 | 5 | 57740 | 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 |
| 18/01/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 18/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 18/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 18/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 18/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 18/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 18/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.55 | 94.4510 | 5.5500 | 94.4510 | 7,791.00 |
| 18/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.56 | 94.4690 | 5.5600 | 94.4690 | 2,500.00 |
| 18/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.57 | 94.4600 | 5.5700 | 94.4600 | 6,990.00 |
| 18/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.61 | 94.4270 | 5.6130 | 94.4270 | 2.00 |
| 18/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.64 | 94.3970 | 5.6410 | 94.3970 | 2,000.00 |
| 18/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.68 | 94.3520 | 5.6840 | 94.3520 | 3,890.00 |
| 18/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.88 | 94.1560 | 5.8840 | 94.1560 | 15,790.00 |
| 18/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.24 | 93.7890 | 6.2360 | 93.7890 | 5,290.00 |
| 18/01/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.54 | 93.4800 | 6.5370 | 93.4800 | 290.00 |
| 18/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.86 | 93.1560 | 6.8600 | 93.1560 | 390.00 |
| 18/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.23 | 92.7900 | 7.2260 | 92.7900 | 41,500.00 |
| 18/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.50 | 92.5200 | 7.5000 | 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 |

| 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 | 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 | 7.7570 | 127.4910 | 7,886.00 |
| 18/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 18/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 988 | 1 | 988 | 1 | 0.00 |
| 18/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 18/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 18/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 18/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.90 | 122.5242 | 7.8980 | 122.5242 | 705.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1005 | 1 | 1005 | 1 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 828 | 1 | 828 | 1 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 747 | 1 | 747 | 1 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1763 | 2 | 1763 | 2 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1638 | 2 | 1638 | 2 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1405 | 1 | 1405 | 1 | 0.00 |
| 18/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1519 | 1 | 1519 | 1 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | | | Bond Future | 8.06 | 124.3036 | 8.0580 | 124.3036 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 670 | 1 | 670 | 1 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 613 | 1 | 613 | 1 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2970 | 3 | 2970 | 3 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2696 | 3 | 2696 | 3 | 0.00 |
| 18/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2831 | 3 | 2831 | 3 | 0.00 |
| 18/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.70 | 116.9416 | 8.7020 | 116.9416 | 25,674.00 |
| 18/01/2011 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3027 | 3 | 3027 | 3 | 0.00 |
| 18/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3416 | 4 | 3416 | 4 | 0.00 |
| 18/01/2011 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 2655 | 3 | 2655 | 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 | 342 | 0 | 0.00 |
| 18/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 9553 | 9 | 9553 | 9 | 0.00 |
| 18/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 190 | 0 | 190 | 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 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 256 | 0 | 256 | 0 | 0.00 |
| 18/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.79 | 118.6275 | 8.7900 | 118.6275 | 500.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 2827 | 3 | 2827 | 3 | 0.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 2603 | 3 | 2603 | 3 | 0.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 560 | 1 | 560 | 1 | 5,500.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3443 | 3 | 3443 | 3 | 0.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 8254 | 8 | 8254 | 8 | 0.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2967 | 3 | 2967 | 3 | 0.00 |
| 18/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3199 | 3 | 3199 | 3 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.88 | 115.0633 | 8.8830 | 115.0633 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 1773 | 2 | 1773 | 2 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 1633 | 2 | 1633 | 2 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1919 | 2 | 1919 | 2 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 7414 | 7 | 7414 | 7 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 8109 | 8 | 8109 | 8 | 0.00 |
| 18/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 7757 | 8 | 7757 | 8 | 0.00 |
| 18/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.58 | 105.2021 | 7.5750 | 105.2021 | 489.00 |
| 18/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1441 | 2 | 1441 | 2 | 0.00 |
| 18/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 18/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1600 | 2 | 1600 | 2 | 0.00 |
| 18/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 18/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 18/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.72 | 106.7211 | 7.7180 | 106.7211 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 928 | 1 | 928 | 1 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1015 | 1 | 1015 | 1 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 756 | 1 | 756 | 1 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 903 | 1 | 903 | 1 | 0.00 |
| 18/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 827 | 1 | 827 | 1 | 0.00 |
| 18/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.88 | 103.8655 | 7.8840 | 103.8655 | 0.00 |
| 18/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 413 | 0 | 413 | 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 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 455 | 1 | 455 | 1 | 0.00 |
| 18/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 375 | 0 | 375 | 0 | 0.00 |
| 18/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 2419 | 2 | 2419 | 2 | 0.00 |
| 18/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 2197 | 2 | 2197 | 2 | 0.00 |
| 18/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 2306 | 2 | 2306 | 2 | 0.00 |
| 18/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.47 | 165.1722 | 0.4650 | 165.1722 | 3,739.00 |
| 18/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 58035 | 58 | 58035 | 58 | 0.00 |
| 18/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 58882 | 59 | 58882 | 59 | 0.00 |
| 18/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 57179 | 57 | 57179 | 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 | 0.3890 | 167.5581 | 6,500.00 |
| 18/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 40899 | 41 | 40899 | 41 | 0.00 |
| 18/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 41927 | 42 | 41927 | 42 | 0.00 |
| 18/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 39860 | 40 | 39860 | 40 | 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 | 2.10 | 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 | 8.3450 | 103.0341 | 1,404.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 70 | 0 | 70 | 0 | 1,000.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1807 | 2 | 1807 | 2 | 0.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 18/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 18/01/2011 | R203 On 05-May-11 | | | Bond Future | 8.47 | 100.3616 | 8.4720 | 100.3616 | 0.00 |
| 18/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |
| 18/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1123 | 1 | 1123 | 1 | 0.00 |
| 18/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 928 | 1 | 928 | 1 | 0.00 |
| 18/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2245 | 2 | 2245 | 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 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1953 | 2 | 1953 | 2 | 0.00 |
| 18/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 2096 | 2 | 2096 | 2 | 0.00 |
| 18/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.61 | 101.8226 | 8.6110 | 101.8226 | 0.00 |
| 18/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 861 | 1 | 861 | 1 | 0.00 |
| 18/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 792 | 1 | 792 | 1 | 0.00 |
| 18/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 18/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3569 | 3 | 3569 | 3 | 0.00 |
| 18/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3906 | 4 | 3906 | 4 | 0.00 |
| 18/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3735 | 4 | 3735 | 4 | 0.00 |
| 18/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.51 | 98.4403 | 8.5070 | 98.4403 | 1,926.00 |
| 18/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 617 | 1 | 617 | 1 | 0.00 |
| 18/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 763 | 1 | 763 | 1 | 0.00 |
| 18/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 489 | 1 | 489 | 1 | 0.00 |
| 18/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 806 | 1 | 806 | 1 | 0.00 |
| 18/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 525 | 0 | 525 | 0 | 0.00 |
| 18/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 18/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.63 | 99.8619 | 8.6270 | 99.8619 | 100.00 |
| 18/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 1406 | 2 | 1406 | 2 | 0.00 |
| 18/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 18/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 1531 | 2 | 1531 | 2 | 0.00 |
| 18/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 18/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2245 | 2 | 2245 | 2 | 0.00 |
| 18/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 2092 | 2 | 2092 | 2 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.76 | 97.2808 | 8.7570 | 97.2808 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 806 | 1 | 806 | 1 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 878 | 1 | 878 | 1 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 739 | 1 | 739 | 1 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5061 | 5 | 5061 | 5 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4651 | 4 | 4651 | 4 | 0.00 |
| 18/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 18/01/2011 | R206 On 03-February-11 | | | Bond Future | 7.23 | 101.3202 | 7.2260 | 101.3202 | 0.00 |
| 18/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 1999 | 2 | 1999 | 2 | 0.00 |
| 18/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 1871 | 2 | 1871 | 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 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 18/01/2011 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 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 | 1 | 0 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | | | Bond Future | 7.38 | 102.7838 | 7.3750 | 102.7838 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 836 | 1 | 836 | 1 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 907 | 1 | 907 | 1 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 768 | 1 | 768 | 1 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 488 | 0 | 488 | 0 | 0.00 |
| 18/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 536 | 0 | 536 | 0 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | | | Bond Future | 7.56 | 100.5128 | 7.5590 | 100.5128 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 345 | 0 | 345 | 0 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 377 | 0 | 377 | 0 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1495 | 1 | 1495 | 1 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1654 | 2 | 1654 | 2 | 0.00 |
| 18/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1574 | 1 | 1574 | 1 | 0.00 |
| 18/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.60 | 92.4525 | 8.5960 | 92.4525 | 800.00 |
| 18/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 18/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 1427 | 2 | 1427 | 2 | 0.00 |
| 18/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1024 | 1 | 1024 | 1 | 0.00 |
| 18/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 421 | 0 | 421 | 0 | 0.00 |
| 18/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 18/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 327 | 0 | 327 | 0 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.71 | 93.7911 | 8.7080 | 93.7911 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 1296 | 1 | 1296 | 1 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 1182 | 1 | 1182 | 1 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 1418 | 2 | 1418 | 2 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2319 | 2 | 2319 | 2 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2659 | 3 | 2659 | 3 | 0.00 |
| 18/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2484 | 2 | 2484 | 2 | 0.00 |
| 18/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.83 | 91.5114 | 8.8300 | 91.5114 | 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 | 8.25 | Call | Bond Future | 1146 | 1 | 1146 | 1 | 0.00 |
| 18/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1237 | 1 | 1237 | 1 | 0.00 |
| 18/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1058 | 1 | 1058 | 1 | 0.00 |
| 18/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4614 | 4 | 4614 | 4 | 0.00 |
| 18/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4217 | 4 | 4217 | 4 | 0.00 |
| 18/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4413 | 4 | 4413 | 4 | 0.00 |
| 18/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.62 | 90.2468 | 8.6190 | 90.2468 | 5,598.00 |
| 18/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1191 | 1 | 1191 | 1 | 0.00 |
| 18/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 18/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 1403 | 2 | 1403 | 2 | 0.00 |
| 18/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 18/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 502 | 0 | 502 | 0 | 0.00 |
| 18/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 18/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.72 | 88.1518 | 8.7200 | 88.1518 | 100.00 |
| 18/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 1320 | 1 | 1320 | 1 | 0.00 |
| 18/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 1446 | 2 | 1446 | 2 | 0.00 |
| 18/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 1201 | 1 | 1201 | 1 | 0.00 |
| 18/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2836 | 3 | 2836 | 3 | 0.00 |
| 18/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2471 | 2 | 2471 | 2 | 0.00 |
| 18/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2649 | 2 | 2649 | 2 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.83 | 89.4334 | 8.8270 | 89.4334 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1306 | 1 | 1306 | 1 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4878 | 5 | 4878 | 5 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4456 | 4 | 4456 | 4 | 0.00 |
| 18/01/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4664 | 4 | 4664 | 4 | 0.00 |
| 18/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.66 | 77.9299 | 8.6580 | 77.9299 | 22,596.00 |
| 18/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 18/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3223 | 3 | 3223 | 3 | 0.00 |
| 18/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 2564 | 3 | 2564 | 3 | 0.00 |
| 18/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 18/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 136 | 0 | 136 | 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 03-February-11 | 9.00 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 18/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.72 | 75.9081 | 8.7230 | 75.9081 | 200.00 |
| 18/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 18/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 1995 | 2 | 1995 | 2 | 0.00 |
| 18/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 1663 | 2 | 1663 | 2 | 0.00 |
| 18/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3911 | 4 | 3911 | 4 | 0.00 |
| 18/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 3407 | 3 | 3407 | 3 | 0.00 |
| 18/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3653 | 4 | 3653 | 4 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.79 | 77.0130 | 8.7910 | 77.0130 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 2534 | 3 | 2534 | 3 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 2706 | 3 | 2706 | 3 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 2367 | 2 | 2367 | 2 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 10089 | 10 | 10089 | 10 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 5154 | 5 | 5154 | 5 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 4659 | 5 | 4659 | 5 | 0.00 |
| 18/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4902 | 5 | 4902 | 5 | 0.00 |
| 18/01/2011 | R210 On 03-February-11 | | | Bond Future | 1.04 | 125.4390 | 1.0360 | 125.4390 | 2.00 |
| 18/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 31115 | 31 | 31115 | 31 | 0.00 |
| 18/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 30477 | 30 | 30477 | 30 | 0.00 |
| 18/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 31747 | 32 | 31747 | 32 | 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 | 3.05 | 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 | 1.7490 | 104.3059 | 589.00 |
| 18/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4245 | 4 | 4245 | 4 | 0.00 |
| 18/01/2011 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4521 | 5 | 4521 | 5 | 0.00 |
| 18/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3969 | 4 | 3969 | 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 | 2.5280 | 102.1770 | 2,518.00 |
| 18/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4440 | 4 | 4440 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4898 | 5 | 4898 | 5 | 0.00 |
| 18/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3981 | 4 | 3981 | 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 | 8.7650 | 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 | 6169 | 6 | 0.00 |
| 18/01/2011 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 7086 | 7 | 7086 | 7 | 0.00 |
| 18/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 6626 | 6 | 6626 | 6 | 0.00 |
| 18/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.84 | 84.4477 | 8.8380 | 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 | 7650 | 7 | 0.00 |
| 18/01/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 6737 | 7 | 6737 | 7 | 0.00 |
| 18/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 7191 | 7 | 7191 | 7 | 0.00 |
| 18/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.92 | 85.6727 | 8.9150 | 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 | 7323 | 7 | 0.00 |
| 18/01/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 8232 | 8 | 8232 | 8 | 0.00 |
| 18/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 7776 | 8 | 7776 | 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 |
| 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 |

| 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 | 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 | 33830 | 5 | 0.00 |
| 19/01/2011 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 34030 | 5 | 34030 | 5 | 0.00 |
| 19/01/2011 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 33930 | 5 | 33930 | 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 | 44940 | 6 | 0.00 |
| 19/01/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 44740 | 6 | 44740 | 6 | 0.00 |
| 19/01/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 44840 | 6 | 44840 | 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 | 8.8220 | 0.0200 | 0.00 |
| 19/01/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 19/01/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 19/01/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 19/01/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 19/01/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 19/01/2011 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.55 | 94.4500 | 5.5500 | 94.4500 | 0.00 |
| 19/01/2011 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.52 | 94.4400 | 5.5160 | 94.4400 | 2,500.00 |
| 19/01/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.51 | 94.4300 | 5.5100 | 94.4300 | 6,990.00 |
| 19/01/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.53 | 94.3870 | 5.5320 | 94.3870 | 2.00 |
| 19/01/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.57 | 94.3590 | 5.5700 | 94.3590 | 2,000.00 |
| 19/01/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.62 | 94.3160 | 5.6220 | 94.3160 | 3,890.00 |
| 19/01/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.84 | 94.1160 | 5.8440 | 94.1160 | 15,790.00 |
| 19/01/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.22 | 93.7640 | 6.2200 | 93.7640 | 5,290.00 |

| 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 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.53 | 93.4630 | 6.5330 | 93.4630 | 290.00 |
| 19/01/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.86 | 93.1400 | 6.8570 | 93.1400 | 390.00 |
| 19/01/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.22 | 92.7740 | 7.2220 | 92.7740 | 41,500.00 |
| 19/01/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.52 | 92.5000 | 7.5200 | 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 | 7.6720 | 127.2793 | 7,886.00 |
| 19/01/2011 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1099 | 1 | 1099 | 1 | 0.00 |
| 19/01/2011 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 930 | 1 | 930 | 1 | 0.00 |
| 19/01/2011 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1278 | 1 | 1278 | 1 | 0.00 |
| 19/01/2011 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 19/01/2011 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 19/01/2011 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | | | Bond Future | 7.81 | 122.3081 | 7.8060 | 122.3081 | 805.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1077 | 1 | 1077 | 1 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 981 | 1 | 981 | 1 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1415 | 2 | 1415 | 2 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1530 | 2 | 1530 | 2 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 19/01/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1306 | 2 | 1306 | 2 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | | | Bond Future | 7.96 | 124.0852 | 7.9590 | 124.0852 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 784 | 1 | 784 | 1 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 851 | 1 | 851 | 1 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2436 | 3 | 2436 | 3 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2696 | 3 | 2696 | 3 | 0.00 |
| 19/01/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2565 | 3 | 2565 | 3 | 0.00 |
| 19/01/2011 | R186 On 03-February-11 | | | Bond Future | 8.64 | 116.7046 | 8.6440 | 116.7046 | 25,674.00 |

| 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 03-February-11 | 9.00 | Call | Bond Future | 3481 | 3 | 3481 | 3 | 0.00 |
| 19/01/2011 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3891 | 3 | 3891 | 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 | 3084 | 3 | 0.00 |
| 19/01/2011 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 19/01/2011 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 9002 | 10 | 9002 | 10 | 0.00 |
| 19/01/2011 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 19/01/2011 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | | | Bond Future | 8.73 | 118.3950 | 8.7300 | 118.3950 | 500.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 3096 | 3 | 3096 | 3 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 3344 | 3 | 3344 | 3 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 644 | 1 | 644 | 1 | 5,500.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 2859 | 3 | 2859 | 3 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3140 | 3 | 3140 | 3 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 7779 | 8 | 7779 | 8 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2692 | 3 | 2692 | 3 | 0.00 |
| 19/01/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 19/01/2011 | R186 On 04-August-11 | | | Bond Future | 8.82 | 114.8262 | 8.8210 | 114.8262 | 0.00 |
| 19/01/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 1936 | 2 | 1936 | 2 | 0.00 |
| 19/01/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 2092 | 2 | 2092 | 2 | 0.00 |
| 19/01/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 1787 | 2 | 1787 | 2 | 0.00 |
| 19/01/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 7696 | 8 | 7696 | 8 | 0.00 |
| 19/01/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 7020 | 7 | 7020 | 7 | 0.00 |
| 19/01/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 7353 | 8 | 7353 | 8 | 0.00 |
| 19/01/2011 | R201 On 03-February-11 | | | Bond Future | 7.47 | 105.0365 | 7.4650 | 105.0365 | 489.00 |
| 19/01/2011 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1800 | 1 | 1800 | 1 | 0.00 |
| 19/01/2011 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1964 | 2 | 1964 | 2 | 0.00 |
| 19/01/2011 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1638 | 1 | 1638 | 1 | 0.00 |
| 19/01/2011 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 19/01/2011 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 19/01/2011 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 19/01/2011 | R201 On 05-May-11 | | | Bond Future | 7.60 | 106.5531 | 7.5980 | 106.5531 | 0.00 |
| 19/01/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1136 | 1 | 1136 | 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 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1233 | 1 | 1233 | 1 | 0.00 |
| 19/01/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 19/01/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 19/01/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 593 | 1 | 593 | 1 | 0.00 |
| 19/01/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 654 | 1 | 654 | 1 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | | | Bond Future | 7.75 | 103.6941 | 7.7540 | 103.6941 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 517 | 0 | 517 | 0 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 472 | 0 | 472 | 0 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 566 | 0 | 566 | 0 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1923 | 2 | 1923 | 2 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 2131 | 2 | 2131 | 2 | 0.00 |
| 19/01/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 2025 | 2 | 2025 | 2 | 0.00 |
| 19/01/2011 | R202 On 03-February-11 | | | Bond Future | 0.47 | 165.1722 | 0.4660 | 165.1722 | 3,739.00 |
| 19/01/2011 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 58006 | 58 | 58006 | 58 | 0.00 |
| 19/01/2011 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 58853 | 59 | 58853 | 59 | 0.00 |
| 19/01/2011 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 57150 | 57 | 57150 | 57 | 0.00 |
| 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 | 0.3900 | 167.5581 | 6,500.00 |
| 19/01/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 40870 | 41 | 40870 | 41 | 0.00 |
| 19/01/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 39831 | 40 | 39831 | 40 | 0.00 |
| 19/01/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 41898 | 42 | 41898 | 42 | 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 | 2.00 | 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 | 8.2550 | 102.8396 | 1,404.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1360 | 1 | 1360 | 1 | 0.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1566 | 1 | 1566 | 1 | 0.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1165 | 1 | 1165 | 1 | 0.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 122 | 0 | 122 | 0 | 1,000.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1410 | 2 | 1410 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2011 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 19/01/2011 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | | | Bond Future | 8.38 | 100.1644 | 8.3770 | 100.1644 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1207 | 1 | 1207 | 1 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1101 | 1 | 1101 | 1 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1319 | 1 | 1319 | 1 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1692 | 2 | 1692 | 2 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1961 | 2 | 1961 | 2 | 0.00 |
| 19/01/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1823 | 2 | 1823 | 2 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | | | Bond Future | 8.51 | 101.6191 | 8.5110 | 101.6191 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1079 | 1 | 1079 | 1 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 921 | 1 | 921 | 1 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3572 | 4 | 3572 | 4 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3251 | 4 | 3251 | 4 | 0.00 |
| 19/01/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3409 | 4 | 3409 | 4 | 0.00 |
| 19/01/2011 | R204 On 03-February-11 | | | Bond Future | 8.43 | 98.1957 | 8.4330 | 98.1957 | 1,926.00 |
| 19/01/2011 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 821 | 1 | 821 | 1 | 0.00 |
| 19/01/2011 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 664 | 0 | 664 | 0 | 0.00 |
| 19/01/2011 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 997 | 1 | 997 | 1 | 0.00 |
| 19/01/2011 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 347 | 1 | 347 | 1 | 0.00 |
| 19/01/2011 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 19/01/2011 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 448 | 1 | 448 | 1 | 0.00 |
| 19/01/2011 | R204 On 05-May-11 | | | Bond Future | 8.55 | 99.6140 | 8.5490 | 99.6140 | 100.00 |
| 19/01/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 1593 | 1 | 1593 | 1 | 0.00 |
| 19/01/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 1729 | 2 | 1729 | 2 | 0.00 |
| 19/01/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 1464 | 1 | 1464 | 1 | 0.00 |
| 19/01/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2001 | 2 | 2001 | 2 | 0.00 |
| 19/01/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1724 | 2 | 1724 | 2 | 0.00 |
| 19/01/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1859 | 2 | 1859 | 2 | 0.00 |
| 19/01/2011 | R204 On 04-August-11 | | | Bond Future | 8.68 | 97.0304 | 8.6760 | 97.0304 | 0.00 |
| 19/01/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 912 | 1 | 912 | 1 | 0.00 |
| 19/01/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 838 | 1 | 838 | 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 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 990 | 1 | 990 | 1 | 0.00 |
| 19/01/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4340 | 5 | 4340 | 5 | 0.00 |
| 19/01/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4737 | 5 | 4737 | 5 | 0.00 |
| 19/01/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4536 | 5 | 4536 | 5 | 0.00 |
| 19/01/2011 | R206 On 03-February-11 | | | Bond Future | 7.12 | 101.2025 | 7.1150 | 101.2025 | 0.00 |
| 19/01/2011 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2289 | 2 | 2289 | 2 | 0.00 |
| 19/01/2011 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 2417 | 2 | 2417 | 2 | 0.00 |
| 19/01/2011 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2162 | 2 | 2162 | 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 | 7.2530 | 102.6661 | 0.00 |
| 19/01/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 19/01/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 935 | 1 | 935 | 1 | 0.00 |
| 19/01/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1090 | 1 | 1090 | 1 | 0.00 |
| 19/01/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 19/01/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 462 | 1 | 462 | 1 | 0.00 |
| 19/01/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 418 | 1 | 418 | 1 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | | | Bond Future | 7.42 | 100.3927 | 7.4220 | 100.3927 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 433 | 0 | 433 | 0 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 471 | 0 | 471 | 0 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 397 | 0 | 397 | 0 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1437 | 2 | 1437 | 2 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1290 | 1 | 1290 | 1 | 0.00 |
| 19/01/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1362 | 2 | 1362 | 2 | 0.00 |
| 19/01/2011 | R207 On 03-February-11 | | | Bond Future | 8.53 | 92.1960 | 8.5270 | 92.1960 | 800.00 |
| 19/01/2011 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1500 | 1 | 1500 | 1 | 0.00 |
| 19/01/2011 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1281 | 1 | 1281 | 1 | 0.00 |
| 19/01/2011 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 1732 | 1 | 1732 | 1 | 0.00 |
| 19/01/2011 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 19/01/2011 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 19/01/2011 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 19/01/2011 | R207 On 05-May-11 | | | Bond Future | 8.64 | 93.5300 | 8.6360 | 93.5300 | 20.00 |

| 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 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 1462 | 1 | 1462 | 1 | 0.00 |
| 19/01/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 1593 | 1 | 1593 | 1 | 0.00 |
| 19/01/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 1337 | 1 | 1337 | 1 | 0.00 |
| 19/01/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2405 | 3 | 2405 | 3 | 0.00 |
| 19/01/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2085 | 2 | 2085 | 2 | 0.00 |
| 19/01/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | | | Bond Future | 8.76 | 91.2465 | 8.7550 | 91.2465 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1371 | 1 | 1371 | 1 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3937 | 4 | 3937 | 4 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4320 | 5 | 4320 | 5 | 0.00 |
| 19/01/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4126 | 4 | 4126 | 4 | 0.00 |
| 19/01/2011 | R208 On 03-February-11 | | | Bond Future | 8.55 | 89.9462 | 8.5510 | 89.9462 | 5,598.00 |
| 19/01/2011 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1470 | 1 | 1470 | 1 | 0.00 |
| 19/01/2011 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 1707 | 1 | 1707 | 1 | 0.00 |
| 19/01/2011 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1249 | 1 | 1249 | 1 | 0.00 |
| 19/01/2011 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 337 | 1 | 337 | 1 | 0.00 |
| 19/01/2011 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 19/01/2011 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 19/01/2011 | R208 On 05-May-11 | | | Bond Future | 8.65 | 87.8460 | 8.6480 | 87.8460 | 100.00 |
| 19/01/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 1492 | 1 | 1492 | 1 | 0.00 |
| 19/01/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 1363 | 1 | 1363 | 1 | 0.00 |
| 19/01/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 1629 | 1 | 1629 | 1 | 0.00 |
| 19/01/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2222 | 2 | 2222 | 2 | 0.00 |
| 19/01/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2566 | 3 | 2566 | 3 | 0.00 |
| 19/01/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2389 | 3 | 2389 | 3 | 0.00 |
| 19/01/2011 | R208 On 04-August-11 | | | Bond Future | 8.75 | 89.1231 | 8.7530 | 89.1231 | 0.00 |
| 19/01/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1341 | 1 | 1341 | 1 | 0.00 |
| 19/01/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1446 | 1 | 1446 | 1 | 0.00 |
| 19/01/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1240 | 1 | 1240 | 1 | 0.00 |
| 19/01/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4571 | 5 | 4571 | 5 | 0.00 |
| 19/01/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4162 | 4 | 4162 | 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 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4364 | 5 | 4364 | 5 | 0.00 |
| 19/01/2011 | R209 On 03-February-11 | | | Bond Future | 8.60 | 77.7259 | 8.5950 | 77.7259 | 21,989.00 |
| 19/01/2011 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3330 | 3 | 3330 | 3 | 0.00 |
| 19/01/2011 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 2986 | 3 | 2986 | 3 | 0.00 |
| 19/01/2011 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3680 | 3 | 3680 | 3 | 0.00 |
| 19/01/2011 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 19/01/2011 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 19/01/2011 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 19/01/2011 | R209 On 05-May-11 | | | Bond Future | 8.66 | 75.7067 | 8.6590 | 75.7067 | 200.00 |
| 19/01/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 2032 | 2 | 2032 | 2 | 0.00 |
| 19/01/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 2215 | 2 | 2215 | 2 | 0.00 |
| 19/01/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 1857 | 2 | 1857 | 2 | 0.00 |
| 19/01/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3588 | 4 | 3588 | 4 | 0.00 |
| 19/01/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 3110 | 3 | 3110 | 3 | 0.00 |
| 19/01/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3343 | 4 | 3343 | 4 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | | | Bond Future | 8.73 | 76.8062 | 8.7250 | 76.8062 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 2752 | 3 | 2752 | 3 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 2934 | 3 | 2934 | 3 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 2575 | 2 | 2575 | 2 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 10539 | 10 | 10539 | 10 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 689 | 1 | 689 | 1 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4836 | 5 | 4836 | 5 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 4360 | 5 | 4360 | 5 | 0.00 |
| 19/01/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4594 | 5 | 4594 | 5 | 0.00 |
| 19/01/2011 | R210 On 03-February-11 | | | Bond Future | 1.04 | 125.4390 | 1.0370 | 125.4390 | 2.00 |
| 19/01/2011 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 31097 | 31 | 31097 | 31 | 0.00 |
| 19/01/2011 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 31729 | 32 | 31729 | 32 | 0.00 |
| 19/01/2011 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 30460 | 30 | 30460 | 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 | 1.7820 | 104.3001 | 589.00 |
| 19/01/2011 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4054 | 4 | 4054 | 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 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4330 | 5 | 4330 | 5 | 0.00 |
| 19/01/2011 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3778 | 4 | 3778 | 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 | 2.5290 | 102.1770 | 2,518.00 |
| 19/01/2011 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4431 | 4 | 4431 | 4 | 0.00 |
| 19/01/2011 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4888 | 5 | 4888 | 5 | 0.00 |
| 19/01/2011 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3971 | 4 | 3971 | 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 |
| 19/01/2011 | R213 On 03-February-11 | | | Bond Future | 8.70 | 86.5733 | 8.7020 | 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 | 6568 | 7 | 0.00 |
| 19/01/2011 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 5651 | 6 | 5651 | 6 | 0.00 |
| 19/01/2011 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 6108 | 7 | 6108 | 7 | 0.00 |
| 19/01/2011 | R213 On 05-May-11 | | | Bond Future | 8.77 | 84.2863 | 8.7730 | 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 | 6210 | 7 | 0.00 |
| 19/01/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 7123 | 8 | 7123 | 8 | 0.00 |
| 19/01/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 6665 | 7 | 6665 | 7 | 0.00 |
| 19/01/2011 | R213 On 04-August-11 | | | Bond Future | 8.85 | 85.5137 | 8.8490 | 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 | 7705 | 8 | 0.00 |
| 19/01/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 6796 | 7 | 6796 | 7 | 0.00 |
| 19/01/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 7249 | 8 | 7249 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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 |