



Derivatives Weekly Statistics Report

From: 28/02/2011 To: 03/03/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | AL7T On 05-May-11 | | | Index Future | 368.89 | 369.5350 | 368.8870 | 369.5350 | 30.00 |
| 01/03/2011 | AL7T On 04-August-11 | | | Index Future | 374.13 | 374.7800 | 374.1260 | 374.7800 | 0.00 |
| 01/03/2011 | ALBI On 05-May-11 | | | Index Future | 339.90 | 340.4150 | 339.9030 | 340.4150 | 1,064.00 |
| 01/03/2011 | ALBI On 04-August-11 | | | Index Future | 344.73 | 345.2470 | 344.7310 | 345.2470 | 0.00 |
| 01/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.08 | 154.1940 | 154.0840 | 154.1940 | 2.00 |
| 01/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.20 | 156.3100 | 156.1990 | 156.3100 | 0.00 |
| 01/03/2011 | GOVI On 05-May-11 | | | GOVI | 341.21 | 341.7070 | 341.2140 | 341.7070 | 208.00 |
| 01/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 77760 | 7 | 8 | 7 | 0.00 |
| 01/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 77960 | 7 | 8 | 7 | 0.00 |
| 01/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 77860 | 7 | 8 | 7 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | | | GOVI | 346.06 | 346.5580 | 346.0610 | 346.5580 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 19490 | 1 | 2 | 1 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 19290 | 1 | 2 | 1 | 0.00 |
| 01/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 19390 | 1 | 2 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.28 | 150.1600 | 150.2810 | 150.1600 | 60.00 |
| 01/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.42 | 152.2920 | 152.4160 | 152.2920 | 0.00 |
| 01/03/2011 | ILBI On 05-May-11 | | | Index Future | 406.34 | 405.9810 | 406.3350 | 405.9810 | 336.00 |
| 01/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 01/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 01/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 01/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 01/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 01/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 01/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 94.4050 | 94.4000 | 6,040.00 |
| 01/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.63 | 94.3400 | 94.3720 | 94.3400 | 2,000.00 |
| 01/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.68 | 94.3000 | 94.3220 | 94.3000 | 3,001.00 |
| 01/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.70 | 94.2600 | 94.3010 | 94.2600 | 3,890.00 |
| 01/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.72 | 94.2000 | 94.2840 | 94.2000 | 2,000.00 |
| 01/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.83 | 94.1400 | 94.1730 | 94.1400 | 0.00 |
| 01/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.94 | 94.0000 | 94.0650 | 94.0000 | 14,390.00 |
| 01/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.42 | 93.5800 | 93.5830 | 93.5800 | 5,390.00 |
| 01/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.84 | 93.1800 | 93.1580 | 93.1800 | 1,290.00 |
| 01/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.27 | 92.7400 | 92.7310 | 92.7400 | 2,890.00 |
| 01/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.69 | 92.3300 | 92.3060 | 92.3300 | 44,510.00 |
| 01/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.08 | 91.9200 | 91.9200 | 91.9200 | 490.00 |
| 01/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

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|------------|----------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | OTH1 On 05-May-11 | | | Index Future | 332.46 | 333.0780 | 332.4640 | 333.0780 | 3.00 |
| 01/03/2011 | OTH1 On 04-August-11 | | | Index Future | 337.19 | 337.8060 | 337.1870 | 337.8060 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.88 | 122.4385 | 122.4018 | 122.4385 | 2,605.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 684 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 774 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 526 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 601 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1317 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1448 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1080 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1195 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R157 On 04-August-11 | | | Bond Future | 8.04 | 124.1963 | 124.1580 | 124.1963 | 0.00 |
| 01/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 619 | 1 | 1 | 1 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 679 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 565 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2849 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2571 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2707 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.22 | 119.1449 | 119.1053 | 119.1449 | 3,694.00 |
| 01/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 1908 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1814 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 2005 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1722 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1889 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1804 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.42 | 120.9036 | 120.8635 | 120.9036 | 0.00 |
| 01/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2339 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2249 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2432 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1995 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2145 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 2068 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | | | Bond Future | 9.04 | 116.3425 | 116.1168 | 116.3425 | 18,980.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1301 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1461 | 2 | 1 | 2 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 125 | 0 | 0 | 0 | 5,500.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 1153 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 4271 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 10097 | 10 | 10 | 10 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3646 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3952 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.14 | 112.7160 | 112.4950 | 112.7160 | 0.00 |
| 01/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 975 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 887 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1070 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8896 | 9 | 9 | 9 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9694 | 10 | 10 | 10 | 0.00 |
| 01/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 9290 | 9 | 9 | 9 | 0.00 |
| 01/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.25 | 114.3155 | 114.0816 | 114.3155 | 12,982.00 |
| 01/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 3753 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 3948 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3563 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 6186 | 6 | 6 | 6 | 0.00 |
| 01/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5681 | 6 | 6 | 6 | 0.00 |
| 01/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5929 | 6 | 6 | 6 | 0.00 |
| 01/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.35 | 110.7048 | 110.4756 | 110.7048 | 0.00 |
| 01/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4025 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4212 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 3844 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 7331 | 7 | 7 | 7 | 0.00 |
| 01/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6816 | 7 | 7 | 7 | 0.00 |
| 01/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 7069 | 7 | 7 | 7 | 0.00 |
| 01/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.49 | 107.3548 | 107.2909 | 107.3548 | 484.00 |
| 01/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1225 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1336 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1119 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 386 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.64 | 104.4830 | 104.4205 | 104.4830 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 580 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 633 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 529 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1847 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1649 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1746 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.81 | 105.9609 | 105.8945 | 105.9609 | 0.00 |
| 01/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1604 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1524 | 2 | 2 | 2 | 0.00 |

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| 01/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1686 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 1019 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1132 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1075 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | | | Bond Future | 7.99 | 103.1172 | 103.0508 | 103.1172 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1958 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1883 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2034 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1242 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1344 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1292 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.33 | 168.5217 | 169.3150 | 168.5217 | 10,489.00 |
| 01/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42656 | 42 | 43 | 42 | 0.00 |
| 01/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43684 | 43 | 44 | 43 | 0.00 |
| 01/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41617 | 41 | 42 | 41 | 0.00 |
| 01/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.46 | 100.3279 | 100.2077 | 100.3279 | 516.00 |
| 01/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 727 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 641 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 821 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1608 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1915 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1757 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.61 | 101.7671 | 101.6468 | 101.7671 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 744 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 677 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 813 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3420 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3763 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3590 | 4 | 4 | 4 | 0.00 |

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| 01/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.76 | 99.0466 | 98.9221 | 99.0466 | 1,416.00 |
| 01/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1803 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1904 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1705 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3080 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2829 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2953 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | | | Bond Future | 8.92 | 100.5081 | 100.3845 | 100.5081 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2420 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2526 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2317 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3242 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 3022 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3130 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.66 | 99.6463 | 99.4582 | 99.6463 | 100.00 |
| 01/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 950 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 1064 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 844 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1958 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1635 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1792 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.79 | 97.0460 | 96.8535 | 97.0460 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 642 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 703 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 584 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 5083 | 5 | 5 | 5 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4653 | 5 | 5 | 5 | 0.00 |
| 01/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4866 | 5 | 5 | 5 | 0.00 |
| 01/03/2011 | R204 On 03-November-11 | | | Bond Future | 8.93 | 98.4185 | 98.2222 | 98.4185 | 1,876.00 |
| 01/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2285 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2170 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2404 | 3 | 2 | 3 | 0.00 |
| 01/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 3060 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3335 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3195 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.07 | 95.8393 | 95.6398 | 95.8393 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 2954 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2833 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 3077 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3184 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3428 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3305 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.21 | 103.1597 | 103.0583 | 103.1597 | 0.00 |
| 01/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 950 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 866 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1036 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 225 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.39 | 100.8741 | 100.7732 | 100.8741 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 417 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 380 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 459 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1197 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1339 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1265 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.58 | 102.3004 | 102.1955 | 102.3004 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1117 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1175 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1060 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 817 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 735 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 775 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.80 | 100.0473 | 99.9415 | 100.0473 | 0.00 |
| 01/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1258 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1310 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1207 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 938 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 866 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 901 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.75 | 93.4281 | 93.2867 | 93.4281 | 1,020.00 |
| 01/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 845 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 949 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 748 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2468 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2093 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2277 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.88 | 91.1255 | 90.9881 | 91.1255 | 0.00 |
| 01/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 960 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1042 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 884 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4699 | 5 | 5 | 5 | 0.00 |
| 01/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4280 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4486 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R207 On 03-November-11 | | | Bond Future | 9.00 | 92.4154 | 92.2711 | 92.4154 | 600.00 |
| 01/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2237 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2121 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2357 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3444 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3752 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3595 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.13 | 90.1412 | 89.9958 | 90.1412 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 2966 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2842 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 3093 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3509 | 3 | 4 | 3 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3782 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3643 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.84 | 87.2859 | 87.1082 | 87.2859 | 190.00 |
| 01/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 725 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 638 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 820 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2583 | 2 | 3 | 2 | 0.00 |
| 01/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 3011 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2792 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.96 | 88.5356 | 88.3563 | 88.5356 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 859 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 936 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 787 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5318 | 5 | 5 | 5 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4853 | 5 | 5 | 5 | 0.00 |
| 01/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 5082 | 5 | 5 | 5 | 0.00 |
| 01/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.08 | 86.3924 | 86.2117 | 86.3924 | 5,602.00 |
| 01/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2198 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2318 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2081 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 4234 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3892 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 4061 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.19 | 87.6707 | 87.4835 | 87.6707 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3070 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3202 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 2941 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4296 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3999 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 4145 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R209 On 05-May-11 | | | Bond Future | 9.06 | 73.3171 | 73.0508 | 73.3171 | 21,100.00 |
| 01/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 519 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 601 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 447 | 1 | 0 | 1 | 0.00 |
| 01/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 5351 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4669 | 4 | 5 | 4 | 0.00 |
| 01/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 5003 | 5 | 5 | 5 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.14 | 74.3720 | 74.1020 | 74.3720 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1297 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1410 | 2 | 1 | 2 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1193 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7571 | 8 | 8 | 8 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 952 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6684 | 6 | 7 | 6 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 6067 | 6 | 6 | 6 | 0.00 |
| 01/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 6369 | 6 | 6 | 6 | 0.00 |
| 01/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.22 | 72.2814 | 72.0079 | 72.2814 | 1,033.00 |
| 01/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2464 | 3 | 2 | 3 | 0.00 |
| 01/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2326 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2610 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5825 | 6 | 6 | 6 | 0.00 |
| 01/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 6339 | 6 | 6 | 6 | 0.00 |
| 01/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 6077 | 6 | 6 | 6 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.30 | 73.3466 | 73.0696 | 73.3466 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3676 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3516 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 3840 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5688 | 6 | 6 | 6 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 6128 | 6 | 6 | 6 | 0.00 |
| 01/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5904 | 6 | 6 | 6 | 0.00 |
| 01/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.59 | 105.6670 | 105.6614 | 105.6670 | 539.00 |
| 01/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 3049 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2777 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3319 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.40 | 104.0715 | 104.0619 | 104.0715 | 2,518.00 |
| 01/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1918 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 944 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1430 | 1 | 1 | 1 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.09 | 82.4793 | 82.3237 | 82.4793 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8699 | 9 | 9 | 9 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9612 | 9 | 10 | 9 | 0.00 |
| 01/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 9154 | 9 | 9 | 9 | 0.00 |
| 01/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.17 | 83.6642 | 83.5034 | 83.6642 | 0.00 |
| 01/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 10242 | 10 | 10 | 10 | 0.00 |
| 01/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 9333 | 9 | 9 | 9 | 0.00 |
| 01/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9786 | 10 | 10 | 10 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.26 | 81.3029 | 81.1446 | 81.3029 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 4406 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3595 | 3 | 4 | 3 | 0.00 |
| 01/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 3999 | 4 | 4 | 4 | 0.00 |
| 01/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.35 | 82.5051 | 82.3493 | 82.5051 | 0.00 |
| 01/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 3056 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 2278 | 2 | 2 | 2 | 0.00 |
| 01/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2665 | 3 | 3 | 3 | 0.00 |
| 01/03/2011 | TRT1 On 05-May-11 | | | Index Future | 336.97 | 337.4520 | 336.9690 | 337.4520 | 100.00 |
| 01/03/2011 | TRT1 On 04-August-11 | | | Index Future | 341.59 | 342.0830 | 341.5940 | 342.0830 | 0.00 |
| 02/03/2011 | AL7T On 05-May-11 | | | Index Future | 370.84 | 368.8870 | 370.8420 | 368.8870 | 30.00 |
| 02/03/2011 | AL7T On 04-August-11 | | | Index Future | 376.11 | 374.1260 | 376.1120 | 374.1260 | 0.00 |
| 02/03/2011 | ALBI On 05-May-11 | | | Index Future | 341.57 | 339.9030 | 341.5670 | 339.9030 | 1,064.00 |
| 02/03/2011 | ALBI On 04-August-11 | | | Index Future | 346.42 | 344.7310 | 346.4200 | 344.7310 | 0.00 |
| 02/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.64 | 154.0840 | 154.6410 | 154.0840 | 2.00 |
| 02/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.76 | 156.1990 | 156.7640 | 156.1990 | 0.00 |
| 02/03/2011 | GOVI On 05-May-11 | | | GOVI | 342.78 | 341.2140 | 342.7840 | 341.2140 | 208.00 |
| 02/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 62060 | 8 | 6 | 8 | 0.00 |
| 02/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 62260 | 8 | 6 | 8 | 0.00 |
| 02/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 62160 | 8 | 6 | 8 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | | | GOVI | 347.66 | 346.0610 | 347.6550 | 346.0610 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 3550 | 2 | 0 | 2 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 3350 | 2 | 0 | 2 | 0.00 |
| 02/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 3450 | 2 | 0 | 2 | 0.00 |
| 02/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.48 | 150.2810 | 150.4770 | 150.2810 | 60.00 |
| 02/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.62 | 152.4160 | 152.6150 | 152.4160 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | ILBI On 05-May-11 | | | Index Future | 406.96 | 406.3350 | 406.9550 | 406.3350 | 336.00 |
| 02/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 02/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 02/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 02/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 02/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 02/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 02/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.59 | 94.4050 | 94.4060 | 94.4050 | 6,040.00 |
| 02/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.64 | 94.3720 | 94.3580 | 94.3720 | 2,000.00 |
| 02/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.67 | 94.3220 | 94.3300 | 94.3220 | 3,001.00 |
| 02/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.70 | 94.3010 | 94.2990 | 94.3010 | 3,890.00 |
| 02/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.76 | 94.2840 | 94.2410 | 94.2840 | 2,000.00 |
| 02/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.81 | 94.1730 | 94.1890 | 94.1730 | 0.00 |
| 02/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.91 | 94.0650 | 94.0920 | 94.0650 | 14,390.00 |
| 02/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.39 | 93.5830 | 93.6120 | 93.5830 | 5,390.00 |
| 02/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.79 | 93.1580 | 93.2110 | 93.1580 | 1,290.00 |
| 02/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.21 | 92.7310 | 92.7860 | 92.7310 | 2,890.00 |
| 02/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.64 | 92.3060 | 92.3650 | 92.3060 | 44,510.00 |
| 02/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.08 | 91.9200 | 91.9200 | 91.9200 | 490.00 |
| 02/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN05 On 05-May-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 |
|------------|----------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | OTH1 On 05-May-11 | | | Index Future | 334.63 | 332.4640 | 334.6310 | 332.4640 | 3.00 |
| 02/03/2011 | OTH1 On 04-August-11 | | | Index Future | 339.39 | 337.1870 | 339.3860 | 337.1870 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.79 | 122.4018 | 122.7654 | 122.4018 | 2,605.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 839 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 942 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 656 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 744 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1097 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1214 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 885 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 986 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R157 On 04-August-11 | | | Bond Future | 7.94 | 124.1580 | 124.5303 | 124.1580 | 0.00 |
| 02/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 728 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 795 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 666 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2578 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2315 | 3 | 2 | 3 | 0.00 |
| 02/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2444 | 3 | 2 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.12 | 119.1053 | 119.4831 | 119.1053 | 3,694.00 |
| 02/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 2106 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 2006 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 2209 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1548 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1704 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1624 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.31 | 120.8635 | 121.2458 | 120.8635 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2543 | 2 | 3 | 2 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2448 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2641 | 2 | 3 | 2 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1821 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 1962 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 1890 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | | | Bond Future | 8.93 | 116.1168 | 117.0784 | 116.1168 | 18,980.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1638 | 1 | 2 | 1 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1826 | 1 | 2 | 1 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 178 | 0 | 0 | 0 | 5,500.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 1463 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3620 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9189 | 10 | 9 | 10 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3050 | 4 | 3 | 4 | 0.00 |
| 02/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3327 | 4 | 3 | 4 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.03 | 112.4950 | 113.4636 | 112.4950 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 1175 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 1072 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1284 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8141 | 9 | 8 | 9 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 8910 | 10 | 9 | 10 | 0.00 |
| 02/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 8521 | 9 | 9 | 9 | 0.00 |
| 02/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.14 | 114.0816 | 115.0655 | 114.0816 | 12,982.00 |
| 02/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4200 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4410 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3996 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5635 | 6 | 6 | 6 | 0.00 |
| 02/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5159 | 6 | 5 | 6 | 0.00 |
| 02/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5392 | 6 | 5 | 6 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.24 | 110.4756 | 111.4739 | 110.4756 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4466 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4666 | 4 | 5 | 4 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4272 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 6760 | 7 | 7 | 7 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6272 | 7 | 6 | 7 | 0.00 |
| 02/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6512 | 7 | 7 | 7 | 0.00 |
| 02/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.44 | 107.2909 | 107.4539 | 107.2909 | 484.00 |
| 02/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1334 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1450 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1223 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 379 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 290 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 332 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.58 | 104.4205 | 104.5874 | 104.4205 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 634 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 692 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 581 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1732 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1541 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1634 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.75 | 105.8945 | 106.0634 | 105.8945 | 0.00 |
| 02/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1699 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1616 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1784 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 949 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1055 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1001 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R201 On 02-February-12 | | | Bond Future | 7.92 | 103.0508 | 103.2219 | 103.0508 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 2055 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1978 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2133 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1170 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1268 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1218 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.33 | 169.3150 | 169.3150 | 169.3150 | 10,489.00 |
| 02/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42656 | 43 | 43 | 43 | 0.00 |
| 02/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43684 | 44 | 44 | 44 | 0.00 |
| 02/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41617 | 42 | 42 | 42 | 0.00 |
| 02/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.40 | 100.2077 | 100.5062 | 100.2077 | 516.00 |
| 02/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 834 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 739 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 937 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1426 | 2 | 1 | 2 | 0.00 |
| 02/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1714 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1566 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.54 | 101.6468 | 101.9478 | 101.6468 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 825 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 753 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 899 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3205 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3538 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3370 | 4 | 3 | 4 | 0.00 |
| 02/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.69 | 98.9221 | 99.2292 | 98.9221 | 1,416.00 |
| 02/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1934 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 2040 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1832 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 2900 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2658 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2777 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | | | Bond Future | 8.84 | 100.3845 | 100.6960 | 100.3845 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2566 | 2 | 3 | 2 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2675 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2459 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3073 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 2859 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 2965 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.59 | 99.4582 | 99.8133 | 99.4582 | 100.00 |
| 02/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 1092 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 1217 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 975 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1734 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1433 | 2 | 1 | 2 | 0.00 |
| 02/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1579 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.72 | 96.8535 | 97.2129 | 96.8535 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 720 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 657 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4796 | 5 | 5 | 5 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4377 | 5 | 4 | 5 | 0.00 |
| 02/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4584 | 5 | 5 | 5 | 0.00 |
| 02/03/2011 | R204 On 03-November-11 | | | Bond Future | 8.86 | 98.2222 | 98.5851 | 98.2222 | 1,876.00 |
| 02/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2451 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2330 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2575 | 2 | 3 | 2 | 0.00 |
| 02/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 2869 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3132 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 2999 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.00 | 95.6398 | 96.0100 | 95.6398 | 0.00 |
| 02/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 3137 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 3012 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 3265 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3002 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3237 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3117 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.14 | 103.0583 | 103.2370 | 103.0583 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1076 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 986 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1167 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 177 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 235 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 206 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.30 | 100.7732 | 100.9553 | 100.7732 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 479 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 524 | 0 | 1 | 0 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1080 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1215 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1145 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.48 | 102.1955 | 102.3798 | 102.1955 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1221 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1282 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1161 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 734 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 658 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 695 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.69 | 99.9415 | 100.1284 | 99.9415 | 0.00 |
| 02/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1364 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1418 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1310 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 854 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 787 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 820 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.66 | 93.2867 | 93.8309 | 93.2867 | 1,020.00 |
| 02/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 1042 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 1163 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 930 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2106 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1763 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1929 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.78 | 90.9881 | 91.5391 | 90.9881 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1118 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1209 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1033 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4297 | 5 | 4 | 5 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3896 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4093 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R207 On 03-November-11 | | | Bond Future | 8.90 | 92.2711 | 92.8339 | 92.2711 | 600.00 |
| 02/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2488 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2363 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2616 | 2 | 3 | 2 | 0.00 |
| 02/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3140 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3431 | 4 | 3 | 4 | 0.00 |
| 02/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3283 | 4 | 3 | 4 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.02 | 89.9958 | 90.5634 | 89.9958 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 3244 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 3113 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 3379 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3228 | 4 | 3 | 4 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3485 | 4 | 3 | 4 | 0.00 |
| 02/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3354 | 4 | 3 | 4 | 0.00 |
| 02/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.72 | 87.1082 | 87.8280 | 87.1082 | 190.00 |
| 02/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 957 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 850 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 1072 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2115 | 3 | 2 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2503 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2304 | 3 | 2 | 3 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.83 | 88.3563 | 89.0939 | 88.3563 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1054 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1143 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 970 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4763 | 5 | 5 | 5 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4322 | 5 | 4 | 5 | 0.00 |
| 02/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4540 | 5 | 5 | 5 | 0.00 |
| 02/03/2011 | R208 On 03-November-11 | | | Bond Future | 8.95 | 86.2117 | 86.9542 | 86.2117 | 5,603.00 |
| 02/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2518 | 2 | 3 | 2 | 0.00 |
| 02/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2650 | 2 | 3 | 2 | 0.00 |
| 02/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2390 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 3801 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3481 | 4 | 3 | 4 | 0.00 |
| 02/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 3639 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.06 | 87.4835 | 88.2411 | 87.4835 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3436 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3577 | 3 | 4 | 3 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 3297 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 3895 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3616 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 3754 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R209 On 05-May-11 | | | Bond Future | 8.96 | 73.0508 | 73.8545 | 73.0508 | 21,100.00 |
| 02/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 684 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 785 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 594 | 0 | 1 | 0 | 0.00 |
| 02/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 4694 | 5 | 5 | 5 | 0.00 |
| 02/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4049 | 5 | 4 | 5 | 0.00 |
| 02/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4364 | 5 | 4 | 5 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.03 | 74.1020 | 74.9169 | 74.1020 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1533 | 1 | 2 | 1 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1660 | 1 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1414 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 8233 | 8 | 8 | 8 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 799 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6091 | 7 | 6 | 7 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 5502 | 6 | 6 | 6 | 0.00 |
| 02/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 5791 | 6 | 6 | 6 | 0.00 |
| 02/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.11 | 72.0079 | 72.8261 | 72.0079 | 1,033.00 |
| 02/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2785 | 2 | 3 | 2 | 0.00 |
| 02/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2635 | 2 | 3 | 2 | 0.00 |
| 02/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2943 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5340 | 6 | 5 | 6 | 0.00 |
| 02/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 5830 | 6 | 6 | 6 | 0.00 |
| 02/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 5580 | 6 | 6 | 6 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.19 | 73.0696 | 73.9059 | 73.0696 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 4063 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3892 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4238 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5249 | 6 | 5 | 6 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 5667 | 6 | 6 | 6 | 0.00 |
| 02/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5455 | 6 | 5 | 6 | 0.00 |
| 02/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.59 | 105.6614 | 105.6446 | 105.6614 | 539.00 |
| 02/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 3032 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2761 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3303 | 3 | 3 | 3 | 0.00 |
| 02/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.40 | 104.0619 | 104.0523 | 104.0619 | 2,518.00 |
| 02/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1928 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 954 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1439 | 1 | 1 | 1 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.00 | 82.3237 | 83.0198 | 82.3237 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8003 | 9 | 8 | 9 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 8916 | 10 | 9 | 10 | 0.00 |
| 02/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 8458 | 9 | 8 | 9 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.08 | 83.5034 | 84.2116 | 83.5034 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 9534 | 10 | 10 | 10 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 8625 | 9 | 9 | 9 | 0.00 |
| 02/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9078 | 10 | 9 | 10 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.17 | 81.1446 | 81.8645 | 81.1446 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 3686 | 4 | 4 | 4 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 2875 | 4 | 3 | 4 | 0.00 |
| 02/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 3279 | 4 | 3 | 4 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.25 | 82.3493 | 83.0726 | 82.3493 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2333 | 3 | 2 | 3 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 1554 | 2 | 2 | 2 | 0.00 |
| 02/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 1942 | 3 | 2 | 3 | 0.00 |
| 02/03/2011 | TRT1 On 05-May-11 | | | Index Future | 338.55 | 336.9690 | 338.5500 | 336.9690 | 100.00 |
| 02/03/2011 | TRT1 On 04-August-11 | | | Index Future | 343.20 | 341.5940 | 343.1990 | 341.5940 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | AL7T On 05-May-11 | | | Index Future | 369.85 | 370.8420 | 369.8450 | 370.8420 | 30.00 |
| 03/03/2011 | AL7T On 04-August-11 | | | Index Future | 375.10 | 376.1120 | 375.1020 | 376.1120 | 0.00 |
| 03/03/2011 | ALBI On 05-May-11 | | | Index Future | 340.84 | 341.5670 | 340.8400 | 341.5670 | 1,064.00 |
| 03/03/2011 | ALBI On 04-August-11 | | | Index Future | 345.69 | 346.4200 | 345.6850 | 346.4200 | 0.00 |
| 03/03/2011 | CRD1 On 05-May-11 | | | Index Future | 154.43 | 154.6410 | 154.4280 | 154.6410 | 2.00 |
| 03/03/2011 | CRD1 On 04-August-11 | | | Index Future | 156.55 | 156.7640 | 156.5490 | 156.7640 | 0.00 |
| 03/03/2011 | GOVI On 05-May-11 | | | GOVI | 342.06 | 342.7840 | 342.0640 | 342.7840 | 208.00 |
| 03/03/2011 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 69260 | 6 | 7 | 6 | 0.00 |
| 03/03/2011 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 69460 | 6 | 7 | 6 | 0.00 |
| 03/03/2011 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 69360 | 6 | 7 | 6 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | | | GOVI | 346.93 | 347.6550 | 346.9270 | 347.6550 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | 348.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | 347.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | 348.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | 348.01 | Put | GOVI | 10830 | 0 | 1 | 0 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | 347.99 | Put | GOVI | 10630 | 0 | 1 | 0 | 0.00 |
| 03/03/2011 | GOVI On 04-August-11 | 348.00 | Put | GOVI | 10730 | 0 | 1 | 0 | 0.00 |
| 03/03/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/03/2011 | IGOV On 05-May-11 | | | Index Future | 150.42 | 150.4770 | 150.4180 | 150.4770 | 60.00 |
| 03/03/2011 | IGOV On 04-August-11 | | | Index Future | 152.56 | 152.6150 | 152.5560 | 152.6150 | 0.00 |
| 03/03/2011 | ILBI On 05-May-11 | | | Index Future | 406.79 | 406.9550 | 406.7890 | 406.9550 | 336.00 |
| 03/03/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 03/03/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 03/03/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 03/03/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 03/03/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 03/03/2011 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.60 | 94.4060 | 94.4050 | 94.4060 | 6,040.00 |
| 03/03/2011 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.64 | 94.3580 | 94.3630 | 94.3580 | 2,000.00 |
| 03/03/2011 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.69 | 94.3300 | 94.3120 | 94.3300 | 3,001.00 |
| 03/03/2011 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.71 | 94.2990 | 94.2900 | 94.2990 | 3,890.00 |
| 03/03/2011 | JBAF On 20-July-11 | | | Jibar Tradeable Future | 5.72 | 94.2410 | 94.2800 | 94.2410 | 2,000.00 |
| 03/03/2011 | JBAF On 17-August-11 | | | Jibar Tradeable Future | 5.82 | 94.1890 | 94.1830 | 94.1890 | 0.00 |
| 03/03/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.90 | 94.0920 | 94.1010 | 94.0920 | 14,390.00 |
| 03/03/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.40 | 93.6120 | 93.5980 | 93.6120 | 5,390.00 |
| 03/03/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.82 | 93.2110 | 93.1760 | 93.2110 | 1,290.00 |
| 03/03/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.26 | 92.7860 | 92.7370 | 92.7860 | 2,890.00 |
| 03/03/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 7.67 | 92.3650 | 92.3300 | 92.3650 | 44,510.00 |
| 03/03/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 8.04 | 91.9200 | 91.9600 | 91.9200 | 490.00 |
| 03/03/2011 | JN02 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/03/2011 | JN02 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN02 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN02 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN02 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | JN02 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | JN02 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN05 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/03/2011 | JN05 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN05 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN05 On 05-May-11 | 8.25 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN05 On 05-May-11 | 8.25 | Put | JNOTE | 750000 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | JN05 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | JN05 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | 8.00 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | 8.00 | Put | JNOTE | 500000 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | JN10 On 05-May-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | OTH1 On 05-May-11 | | | Index Future | 333.87 | 334.6310 | 333.8670 | 334.6310 | 3.00 |
| 03/03/2011 | OTH1 On 04-August-11 | | | Index Future | 338.61 | 339.3860 | 338.6140 | 339.3860 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | | | Bond Future | 7.83 | 122.7654 | 122.6018 | 122.7654 | 2,605.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 756 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 853 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 585 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 667 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1183 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1307 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 959 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1067 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | | | Bond Future | 7.99 | 124.5303 | 124.3612 | 124.5303 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 671 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 734 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 613 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2694 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2423 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2556 | 2 | 3 | 2 | 0.00 |
| 03/03/2011 | R157 On 03-November-11 | | | Bond Future | 8.16 | 119.4831 | 119.3102 | 119.4831 | 3,694.00 |
| 03/03/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 2008 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 1911 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 2109 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1621 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 1782 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1699 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | | | Bond Future | 8.36 | 121.2458 | 121.0746 | 121.2458 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 2446 | 3 | 2 | 3 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 2353 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 2542 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 1893 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 2038 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 1964 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R186 On 05-May-11 | | | Bond Future | 8.95 | 117.0784 | 116.8961 | 117.0784 | 19,980.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 1549 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 1731 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 159 | 0 | 0 | 0 | 5,500.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 1379 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3718 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 9352 | 9 | 9 | 9 | 0.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3137 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3420 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | | | Bond Future | 9.05 | 113.4636 | 113.2850 | 113.4636 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 1026 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 1231 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 8267 | 8 | 8 | 8 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 9043 | 9 | 9 | 9 | 0.00 |
| 03/03/2011 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 8650 | 9 | 9 | 9 | 0.00 |
| 03/03/2011 | R186 On 03-November-11 | | | Bond Future | 9.16 | 115.0655 | 114.8817 | 115.0655 | 12,982.00 |
| 03/03/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 4103 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 4309 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 3901 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 5724 | 6 | 6 | 6 | 0.00 |
| 03/03/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 5241 | 5 | 5 | 5 | 0.00 |
| 03/03/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 5479 | 5 | 5 | 5 | 0.00 |
| 03/03/2011 | R186 On 02-February-12 | | | Bond Future | 9.26 | 111.4739 | 111.2937 | 111.4739 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 4375 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 4572 | 5 | 5 | 5 | 0.00 |
| 03/03/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 4183 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 6851 | 7 | 7 | 7 | 0.00 |
| 03/03/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 6358 | 6 | 6 | 6 | 0.00 |
| 03/03/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 6601 | 7 | 7 | 7 | 0.00 |
| 03/03/2011 | R201 On 05-May-11 | | | Bond Future | 7.50 | 107.4539 | 107.2558 | 107.4539 | 484.00 |
| 03/03/2011 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1191 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1301 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1086 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 440 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 339 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 387 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R201 On 04-August-11 | | | Bond Future | 7.65 | 104.5874 | 104.3877 | 104.5874 | 0.00 |
| 03/03/2011 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 563 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 615 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 513 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1863 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1663 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1762 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | | | Bond Future | 7.82 | 106.0634 | 105.8586 | 106.0634 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 1578 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 1499 | 2 | 1 | 2 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 1660 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 1029 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 1143 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R201 On 02-February-12 | | | Bond Future | 8.00 | 103.2219 | 103.0151 | 103.2219 | 0.00 |
| 03/03/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 1933 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 1858 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 2009 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1253 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 1355 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 1303 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R202 On 05-May-11 | | | Bond Future | 0.33 | 169.3150 | 169.3150 | 169.3150 | 10,489.00 |
| 03/03/2011 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42656 | 43 | 43 | 43 | 0.00 |
| 03/03/2011 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43684 | 44 | 44 | 44 | 0.00 |
| 03/03/2011 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41617 | 42 | 42 | 42 | 0.00 |
| 03/03/2011 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R203 On 05-May-11 | | | Bond Future | 8.45 | 100.5062 | 100.2605 | 100.5062 | 516.00 |
| 03/03/2011 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 730 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 642 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 825 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1559 | 1 | 2 | 1 | 0.00 |
| 03/03/2011 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1863 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1707 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | | | Bond Future | 8.59 | 101.9478 | 101.7023 | 101.9478 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 750 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 682 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 819 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3371 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3713 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3541 | 3 | 4 | 3 | 0.00 |
| 03/03/2011 | R203 On 03-November-11 | | | Bond Future | 8.74 | 99.2292 | 98.9799 | 99.2292 | 1,416.00 |
| 03/03/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 1819 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 1920 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 1720 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 3038 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 2787 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 2911 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R203 On 02-February-12 | | | Bond Future | 8.90 | 100.6960 | 100.4399 | 100.6960 | 0.00 |
| 03/03/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 2438 | 3 | 2 | 3 | 0.00 |
| 03/03/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 2544 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 2335 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 3205 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 2984 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 3093 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R204 On 05-May-11 | | | Bond Future | 8.63 | 99.8133 | 99.5979 | 99.8133 | 100.00 |
| 03/03/2011 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 988 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 1106 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 878 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1852 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1538 | 1 | 2 | 1 | 0.00 |
| 03/03/2011 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1690 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R204 On 04-August-11 | | | Bond Future | 8.76 | 97.2129 | 96.9939 | 97.2129 | 0.00 |
| 03/03/2011 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 663 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 726 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 604 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4962 | 5 | 5 | 5 | 0.00 |
| 03/03/2011 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4536 | 4 | 5 | 4 | 0.00 |
| 03/03/2011 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4746 | 5 | 5 | 5 | 0.00 |
| 03/03/2011 | R204 On 03-November-11 | | | Bond Future | 8.90 | 98.5851 | 98.3631 | 98.5851 | 1,876.00 |
| 03/03/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 2340 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 2222 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 2461 | 3 | 2 | 3 | 0.00 |
| 03/03/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 2977 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 3246 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 3110 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | | | Bond Future | 9.04 | 96.0100 | 95.7857 | 96.0100 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 3018 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 2895 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 3143 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 3104 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 3344 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 3223 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R206 On 05-May-11 | | | Bond Future | 7.18 | 103.2370 | 103.1356 | 103.2370 | 0.00 |
| 03/03/2011 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 998 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 911 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1087 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 262 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | | | Bond Future | 7.35 | 100.9553 | 100.8522 | 100.9553 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 440 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 401 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 483 | 1 | 0 | 1 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1142 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1281 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1209 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 03-November-11 | | | Bond Future | 7.54 | 102.3798 | 102.2767 | 102.3798 | 0.00 |
| 03/03/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 1159 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 1219 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 698 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 736 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | | | Bond Future | 7.75 | 100.1284 | 100.0226 | 100.1284 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 1301 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 1354 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 1249 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 899 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 829 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 863 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R207 On 05-May-11 | | | Bond Future | 8.70 | 93.8309 | 93.6037 | 93.8309 | 1,020.00 |
| 03/03/2011 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 941 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 1054 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 836 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2239 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1881 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2056 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | | | Bond Future | 8.82 | 91.5391 | 91.3127 | 91.5391 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1042 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1129 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4451 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 4043 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 4243 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R207 On 03-November-11 | | | Bond Future | 8.94 | 92.8339 | 92.5975 | 92.8339 | 600.00 |
| 03/03/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 2372 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 2251 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 2497 | 3 | 2 | 3 | 0.00 |
| 03/03/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 3257 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 3555 | 3 | 4 | 3 | 0.00 |
| 03/03/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 3404 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R207 On 02-February-12 | | | Bond Future | 9.07 | 90.5634 | 90.3285 | 90.5634 | 0.00 |
| 03/03/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 3120 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 2992 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 3252 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 3335 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 3599 | 3 | 4 | 3 | 0.00 |
| 03/03/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 3465 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R208 On 05-May-11 | | | Bond Future | 8.78 | 87.8280 | 87.4999 | 87.8280 | 190.00 |
| 03/03/2011 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 829 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 732 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 935 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2306 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2713 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2504 | 2 | 3 | 2 | 0.00 |
| 03/03/2011 | R208 On 04-August-11 | | | Bond Future | 8.89 | 89.0939 | 88.7560 | 89.0939 | 0.00 |
| 03/03/2011 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 952 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1035 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 874 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 5005 | 5 | 5 | 5 | 0.00 |
| 03/03/2011 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4552 | 4 | 5 | 4 | 0.00 |
| 03/03/2011 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4775 | 5 | 5 | 5 | 0.00 |
| 03/03/2011 | R208 On 03-November-11 | | | Bond Future | 9.01 | 86.9542 | 86.6131 | 86.9542 | 5,603.00 |
| 03/03/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 2359 | 3 | 2 | 3 | 0.00 |
| 03/03/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 2485 | 3 | 2 | 3 | 0.00 |
| 03/03/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 2236 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 3988 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 3658 | 3 | 4 | 3 | 0.00 |
| 03/03/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 3821 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R208 On 02-February-12 | | | Bond Future | 9.12 | 88.2411 | 87.8916 | 88.2411 | 0.00 |
| 03/03/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 3256 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 3393 | 4 | 3 | 4 | 0.00 |
| 03/03/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 3122 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 4069 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 3781 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 3923 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R209 On 05-May-11 | | | Bond Future | 8.99 | 73.8545 | 73.5850 | 73.8545 | 21,100.00 |
| 03/03/2011 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 609 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 703 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 526 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 4896 | 5 | 5 | 5 | 0.00 |
| 03/03/2011 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4237 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4559 | 4 | 5 | 4 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | | | Bond Future | 9.07 | 74.9169 | 74.6436 | 74.9169 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 1439 | 2 | 1 | 2 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 1561 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 1325 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 7999 | 8 | 8 | 8 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 838 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 6275 | 6 | 6 | 6 | 0.00 |
| 03/03/2011 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 5676 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 5970 | 6 | 6 | 6 | 0.00 |
| 03/03/2011 | R209 On 03-November-11 | | | Bond Future | 9.15 | 72.8261 | 72.5492 | 72.8261 | 1,033.00 |
| 03/03/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 2663 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 2517 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 2817 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 5491 | 5 | 5 | 5 | 0.00 |
| 03/03/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 5989 | 6 | 6 | 6 | 0.00 |
| 03/03/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 5734 | 6 | 6 | 6 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | | | Bond Future | 9.22 | 73.9059 | 73.6254 | 73.9059 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 3921 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 3754 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 4092 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 5384 | 5 | 5 | 5 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 5810 | 6 | 6 | 6 | 0.00 |
| 03/03/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 5593 | 5 | 6 | 5 | 0.00 |
| 03/03/2011 | R211 On 05-May-11 | | | Bond Future | 1.60 | 105.6446 | 105.5830 | 105.6446 | 539.00 |
| 03/03/2011 | R211 On 05-May-11 | 2.14 | Call | Bond Future | 2970 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R211 On 05-May-11 | 2.09 | Call | Bond Future | 2699 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R211 On 05-May-11 | 2.19 | Call | Bond Future | 3241 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R211 On 05-May-11 | 2.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R211 On 05-May-11 | 2.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R211 On 05-May-11 | 2.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R212 On 05-May-11 | | | Bond Future | 2.40 | 104.0523 | 104.0523 | 104.0523 | 2,518.00 |
| 03/03/2011 | R212 On 05-May-11 | 2.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R212 On 05-May-11 | 2.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R212 On 05-May-11 | 2.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R212 On 05-May-11 | 2.20 | Put | Bond Future | 1928 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R212 On 05-May-11 | 2.30 | Put | Bond Future | 954 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R212 On 05-May-11 | 2.25 | Put | Bond Future | 1439 | 1 | 1 | 1 | 0.00 |
| 03/03/2011 | R213 On 05-May-11 | | | Bond Future | 9.03 | 83.0198 | 82.7920 | 83.0198 | 0.00 |
| 03/03/2011 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2011 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 8231 | 8 | 8 | 8 | 0.00 |
| 03/03/2011 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 9144 | 9 | 9 | 9 | 0.00 |
| 03/03/2011 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 8686 | 8 | 9 | 8 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | | | Bond Future | 9.11 | 84.2116 | 83.9796 | 84.2116 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 9766 | 10 | 10 | 10 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 8857 | 9 | 9 | 9 | 0.00 |
| 03/03/2011 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 9310 | 9 | 9 | 9 | 0.00 |
| 03/03/2011 | R213 On 03-November-11 | | | Bond Future | 9.20 | 81.8645 | 81.6285 | 81.8645 | 0.00 |
| 03/03/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 3922 | 4 | 4 | 4 | 0.00 |
| 03/03/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 3111 | 3 | 3 | 3 | 0.00 |
| 03/03/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 3515 | 3 | 4 | 3 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | | | Bond Future | 9.29 | 83.0726 | 82.8329 | 83.0726 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 2572 | 2 | 3 | 2 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 1794 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 2182 | 2 | 2 | 2 | 0.00 |
| 03/03/2011 | TRT1 On 05-May-11 | | | Index Future | 337.84 | 338.5500 | 337.8430 | 338.5500 | 100.00 |
| 03/03/2011 | TRT1 On 04-August-11 | | | Index Future | 342.48 | 343.1990 | 342.4820 | 343.1990 | 0.00 |