



Derivatives Monthly Statistics Report

For November 2010

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | AL7T On 04-November-10 | | | Index Future | 375.30 | 374.9030 | 375.3020 | 374.9030 | 8.00 |
| 01/11/2010 | AL7T On 03-February-11 | | | Index Future | 380.94 | 380.5380 | 380.9430 | 380.5380 | 17.00 |
| 01/11/2010 | ALBI On 04-November-10 | | | Index Future | 345.21 | 344.9490 | 345.2060 | 344.9490 | 1,058.00 |
| 01/11/2010 | ALBI On 03-February-11 | | | Index Future | 350.40 | 350.1330 | 350.3950 | 350.1330 | 284.00 |
| 01/11/2010 | ALBI On 05-May-11 | | | Index Future | 355.62 | 355.3780 | 355.6160 | 355.3780 | 0.00 |
| 01/11/2010 | CRD1 On 04-November-10 | | | Index Future | 152.14 | 151.9530 | 152.1370 | 151.9530 | 0.00 |
| 01/11/2010 | CRD1 On 03-February-11 | | | Index Future | 154.39 | 154.2050 | 154.3920 | 154.2050 | 2.00 |
| 01/11/2010 | CRD1 On 05-May-11 | | | Index Future | 156.65 | 156.4570 | 156.6470 | 156.4570 | 0.00 |
| 01/11/2010 | GOVI On 04-November-10 | | | GOVI | 345.89 | 345.6160 | 345.8940 | 345.6160 | 82.00 |
| 01/11/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 168940 | 17 | 168940 | 17 | 0.00 |
| 01/11/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 169040 | 17 | 169040 | 17 | 0.00 |
| 01/11/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 168840 | 17 | 168840 | 17 | 0.00 |
| 01/11/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | GOVI On 03-February-11 | | | GOVI | 351.09 | 350.8110 | 351.0920 | 350.8110 | 94.00 |
| 01/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 80920 | 8 | 80920 | 8 | 0.00 |
| 01/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 81020 | 8 | 81020 | 8 | 0.00 |
| 01/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 80820 | 8 | 80820 | 8 | 0.00 |
| 01/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | GOVI On 05-May-11 | | | GOVI | 356.32 | 356.0660 | 356.3240 | 356.0660 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 73240 | 7 | 73240 | 7 | 0.00 |
| 01/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 73140 | 7 | 73140 | 7 | 0.00 |
| 01/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 73340 | 7 | 73340 | 7 | 0.00 |
| 01/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/11/2010 | IGOV On 03-February-11 | | | Index Future | 146.96 | 145.0000 | 146.9570 | 145.0000 | 0.00 |
| 01/11/2010 | IGOV On 05-May-11 | | | Index Future | 149.15 | 145.0000 | 149.1470 | 145.0000 | 0.00 |
| 01/11/2010 | IGOV On 04-August-11 | | | Index Future | 151.42 | 145.0000 | 151.4230 | 145.0000 | 0.00 |
| 01/11/2010 | ILBI On 04-November-10 | | | Index Future | 391.99 | 391.9840 | 391.9930 | 391.9840 | 17.00 |
| 01/11/2010 | ILBI On 03-February-11 | | | Index Future | 397.95 | 398.0470 | 397.9530 | 398.0470 | 494.00 |
| 01/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 01/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 01/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 01/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 01/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 01/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 01/11/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 5.83 | 94.1300 | 5.8250 | 94.1300 | 2,500.00 |
| 01/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.72 | 94.2800 | 5.7160 | 94.2800 | 2,500.00 |
| 01/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.64 | 94.3600 | 5.6430 | 94.3600 | 0.00 |
| 01/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.57 | 94.4200 | 5.5690 | 94.4200 | 0.00 |
| 01/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.54 | 94.4500 | 5.5410 | 94.4500 | 5,500.00 |
| 01/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.54 | 94.4500 | 5.5410 | 94.4500 | 0.00 |
| 01/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.56 | 94.4400 | 5.5630 | 94.4400 | 4,500.00 |
| 01/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.70 | 94.3100 | 5.6960 | 94.3100 | 13,700.00 |
| 01/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.87 | 94.1400 | 5.8670 | 94.1400 | 5,200.00 |
| 01/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.08 | 93.9300 | 6.0780 | 93.9300 | 0.00 |
| 01/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.32 | 93.6900 | 6.3220 | 93.6900 | 0.00 |
| 01/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.46 | 93.4800 | 6.4550 | 93.4800 | 40,000.00 |
| 01/11/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 01/11/2010 | JN02 On 04-November-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/11/2010 | JN05 On 04-November-10 | | | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | JN10 On 04-November-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/11/2010 | JN10 On 04-November-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | JN10 On 04-November-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/11/2010 | JN10 On 04-November-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | JN10 On 04-November-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/11/2010 | JN10 On 04-November-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | JN10 On 04-November-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | OTH1 On 04-November-10 | | | Index Future | 341.13 | 340.9780 | 341.1280 | 340.9780 | 0.00 |
| 01/11/2010 | OTH1 On 03-February-11 | | | Index Future | 346.26 | 346.1030 | 346.2550 | 346.1030 | 3.00 |
| 01/11/2010 | OTH1 On 05-May-11 | | | Index Future | 351.42 | 351.2870 | 351.4150 | 351.2870 | 0.00 |
| 01/11/2010 | R157 On 04-November-10 | | | Bond Future | 7.01 | 128.1572 | 7.0130 | 128.1572 | 3,626.00 |
| 01/11/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 6748 | 7 | 6748 | 7 | 0.00 |
| 01/11/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 6967 | 7 | 6967 | 7 | 0.00 |
| 01/11/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 6529 | 6 | 6529 | 6 | 0.00 |
| 01/11/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 2262 | 2 | 2262 | 2 | 500.00 |
| 01/11/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.08 | 130.0821 | 7.0840 | 130.0821 | 3,694.00 |
| 01/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3681 | 4 | 3681 | 4 | 0.00 |
| 01/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3487 | 3 | 3487 | 3 | 0.00 |
| 01/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3877 | 4 | 3877 | 4 | 0.00 |
| 01/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 01/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 01/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 01/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.16 | 125.2155 | 7.1610 | 125.2155 | 0.00 |
| 01/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2914 | 3 | 2914 | 3 | 0.00 |
| 01/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 3074 | 3 | 3074 | 3 | 0.00 |
| 01/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 01/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2604 | 3 | 2604 | 3 | 0.00 |
| 01/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 569 | 1 | 569 | 1 | 0.00 |
| 01/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 517 | 1 | 517 | 1 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 424 | 0 | 424 | 0 | 0.00 |
| 01/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 469 | 1 | 469 | 1 | 0.00 |
| 01/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.24 | 127.1548 | 7.2350 | 127.1548 | 0.00 |
| 01/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 01/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2361 | 2 | 2361 | 2 | 0.00 |
| 01/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 2122 | 2 | 2122 | 2 | 0.00 |
| 01/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1274 | 1 | 1274 | 1 | 0.00 |
| 01/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1122 | 1 | 1122 | 1 | 0.00 |
| 01/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1196 | 1 | 1196 | 1 | 0.00 |
| 01/11/2010 | R186 On 04-November-10 | | | Bond Future | 8.04 | 126.0955 | 8.0430 | 126.0955 | 17,511.00 |
| 01/11/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 11612 | 12 | 11612 | 12 | 0.00 |
| 01/11/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 12057 | 12 | 12057 | 12 | 0.00 |
| 01/11/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 11164 | 11 | 11164 | 11 | 0.00 |
| 01/11/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 7008 | 7 | 7008 | 7 | 7,900.00 |
| 01/11/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.10 | 122.6975 | 8.1010 | 122.6975 | 20,231.00 |
| 01/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 9023 | 9 | 9023 | 9 | 0.00 |
| 01/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 9434 | 10 | 9434 | 10 | 0.00 |
| 01/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 1256 | 1 | 1256 | 1 | 3,000.00 |
| 01/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 8616 | 9 | 8616 | 9 | 0.00 |
| 01/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 402 | 0 | 402 | 0 | 0.00 |
| 01/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 4908 | 5 | 4908 | 5 | 0.00 |
| 01/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 01/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 351 | 0 | 351 | 0 | 0.00 |
| 01/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.16 | 124.5414 | 8.1640 | 124.5414 | 0.00 |
| 01/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 7213 | 7 | 7213 | 7 | 0.00 |
| 01/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 7558 | 8 | 7558 | 8 | 0.00 |
| 01/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 6875 | 7 | 6875 | 7 | 0.00 |
| 01/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 2919 | 3 | 2919 | 3 | 5,500.00 |
| 01/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1679 | 2 | 1679 | 2 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4577 | 5 | 4577 | 5 | 0.00 |
| 01/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1429 | 1 | 1429 | 1 | 0.00 |
| 01/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1549 | 2 | 1549 | 2 | 0.00 |
| 01/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.23 | 121.1738 | 8.2250 | 121.1738 | 0.00 |
| 01/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 4737 | 5 | 4737 | 5 | 0.00 |
| 01/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 4490 | 5 | 4490 | 5 | 0.00 |
| 01/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 4991 | 5 | 4991 | 5 | 0.00 |
| 01/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 01/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4736 | 5 | 4736 | 5 | 0.00 |
| 01/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4491 | 4 | 4491 | 4 | 0.00 |
| 01/11/2010 | R189 On 04-November-10 | | | Bond Future | 209.71 | 209.7281 | 209.7087 | 209.7281 | 0.00 |
| 01/11/2010 | R189 On 04-November-10 | 1.75 | Call | Bond Future | 207959 | 208 | 207959 | 208 | 0.00 |
| 01/11/2010 | R189 On 04-November-10 | 1.70 | Call | Bond Future | 208009 | 208 | 208009 | 208 | 0.00 |
| 01/11/2010 | R189 On 04-November-10 | 1.80 | Call | Bond Future | 207909 | 208 | 207909 | 208 | 0.00 |
| 01/11/2010 | R189 On 04-November-10 | 1.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R189 On 04-November-10 | 1.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R189 On 04-November-10 | 1.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R197 On 04-November-10 | | | Bond Future | 226.88 | 226.8896 | 226.8765 | 226.8896 | 0.00 |
| 01/11/2010 | R197 On 04-November-10 | 3.05 | Call | Bond Future | 223826 | 224 | 223826 | 224 | 0.00 |
| 01/11/2010 | R197 On 04-November-10 | 3.10 | Call | Bond Future | 223776 | 224 | 223776 | 224 | 0.00 |
| 01/11/2010 | R197 On 04-November-10 | 3.00 | Call | Bond Future | 223876 | 224 | 223876 | 224 | 0.00 |
| 01/11/2010 | R197 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R197 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R197 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R201 On 04-November-10 | | | Bond Future | 6.81 | 110.0975 | 6.8130 | 110.0975 | 1,169.00 |
| 01/11/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 6000 | 6 | 6000 | 6 | 0.00 |
| 01/11/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 6172 | 6 | 6172 | 6 | 0.00 |
| 01/11/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 5828 | 6 | 5828 | 6 | 0.00 |
| 01/11/2010 | R201 On 04-November-10 | 7.25 | Call | Bond Future | 1596 | 1 | 1596 | 1 | 140.00 |
| 01/11/2010 | R201 On 04-November-10 | 8.00 | Call | Bond Future | 4266 | 4 | 4266 | 4 | 0.00 |
| 01/11/2010 | R201 On 04-November-10 | 6.75 | Call | Bond Future | 44 | 0 | 44 | 0 | 420.00 |
| 01/11/2010 | R201 On 04-November-10 | 7.50 | Call | Bond Future | 2495 | 2 | 2495 | 2 | 0.00 |
| 01/11/2010 | R201 On 04-November-10 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 140.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | R201 On 04-November-10 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R201 On 04-November-10 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 420.00 |
| 01/11/2010 | R201 On 04-November-10 | 6.75 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 01/11/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.87 | 107.3406 | 6.8690 | 107.3406 | 319.00 |
| 01/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 01/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4023 | 4 | 4023 | 4 | 0.00 |
| 01/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3699 | 4 | 3699 | 4 | 0.00 |
| 01/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 01/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 01/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 01/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.94 | 108.9487 | 6.9390 | 108.9487 | 0.00 |
| 01/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2817 | 3 | 2817 | 3 | 0.00 |
| 01/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 01/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2952 | 3 | 2952 | 3 | 0.00 |
| 01/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 01/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 01/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 01/11/2010 | R201 On 04-August-11 | | | Bond Future | 7.01 | 106.2203 | 7.0060 | 106.2203 | 0.00 |
| 01/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1601 | 2 | 1601 | 2 | 0.00 |
| 01/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1708 | 2 | 1708 | 2 | 0.00 |
| 01/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1511 | 1 | 1511 | 1 | 0.00 |
| 01/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 922 | 1 | 922 | 1 | 0.00 |
| 01/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 01/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 861 | 1 | 861 | 1 | 0.00 |
| 01/11/2010 | R202 On 04-November-10 | | | Bond Future | 0.57 | 163.5378 | 0.5740 | 163.5378 | 0.00 |
| 01/11/2010 | R202 On 04-November-10 | 3.05 | Call | Bond Future | 55486 | 55 | 55486 | 55 | 0.00 |
| 01/11/2010 | R202 On 04-November-10 | 3.10 | Call | Bond Future | 56340 | 56 | 56340 | 56 | 0.00 |
| 01/11/2010 | R202 On 04-November-10 | 3.00 | Call | Bond Future | 54623 | 55 | 54623 | 55 | 0.00 |
| 01/11/2010 | R202 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R202 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | R202 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.45 | 165.9094 | 0.4470 | 165.9094 | 6,500.00 |
| 01/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 39221 | 39 | 39221 | 39 | 0.00 |
| 01/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 38183 | 38 | 38183 | 38 | 0.00 |
| 01/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 40249 | 40 | 40249 | 40 | 0.00 |
| 01/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R203 On 04-November-10 | | | Bond Future | 7.58 | 104.6313 | 7.5840 | 104.6313 | 1,918.00 |
| 01/11/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 8501 | 8 | 8501 | 8 | 0.00 |
| 01/11/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 8743 | 9 | 8743 | 9 | 0.00 |
| 01/11/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 8259 | 8 | 8259 | 8 | 0.00 |
| 01/11/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.66 | 106.2070 | 7.6620 | 106.2070 | 1,402.00 |
| 01/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4422 | 4 | 4422 | 4 | 0.00 |
| 01/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 4203 | 4 | 4203 | 4 | 0.00 |
| 01/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 4644 | 5 | 4644 | 5 | 0.00 |
| 01/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 01/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 01/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 01/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.74 | 103.6337 | 7.7440 | 103.6337 | 0.00 |
| 01/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3312 | 3 | 3312 | 3 | 0.00 |
| 01/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3488 | 3 | 3488 | 3 | 0.00 |
| 01/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 3138 | 3 | 3138 | 3 | 0.00 |
| 01/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 881 | 1 | 881 | 1 | 0.00 |
| 01/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 01/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 811 | 1 | 811 | 1 | 0.00 |
| 01/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.82 | 105.2340 | 7.8240 | 105.2340 | 0.00 |
| 01/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2633 | 3 | 2633 | 3 | 0.00 |
| 01/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2498 | 2 | 2498 | 2 | 0.00 |
| 01/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2772 | 3 | 2772 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1686 | 2 | 1686 | 2 | 0.00 |
| 01/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1891 | 2 | 1891 | 2 | 0.00 |
| 01/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1786 | 2 | 1786 | 2 | 0.00 |
| 01/11/2010 | R204 On 04-November-10 | | | Bond Future | 7.70 | 104.7700 | 7.7040 | 104.7700 | 2,242.00 |
| 01/11/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 8790 | 9 | 8790 | 9 | 0.00 |
| 01/11/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 9058 | 9 | 9058 | 9 | 0.00 |
| 01/11/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 8521 | 8 | 8521 | 8 | 0.00 |
| 01/11/2010 | R204 On 04-November-10 | 9.00 | Call | Bond Future | 7436 | 7 | 7436 | 7 | 0.00 |
| 01/11/2010 | R204 On 04-November-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.77 | 102.3091 | 7.7740 | 102.3091 | 1,876.00 |
| 01/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4412 | 4 | 4412 | 4 | 0.00 |
| 01/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 4654 | 5 | 4654 | 5 | 0.00 |
| 01/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 4175 | 4 | 4175 | 4 | 0.00 |
| 01/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 01/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 01/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 01/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.85 | 103.8428 | 7.8520 | 103.8428 | 0.00 |
| 01/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 4299 | 4 | 4299 | 4 | 0.00 |
| 01/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 01/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 4510 | 4 | 4510 | 4 | 0.00 |
| 01/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 640 | 1 | 640 | 1 | 0.00 |
| 01/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 765 | 1 | 765 | 1 | 0.00 |
| 01/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 01/11/2010 | R204 On 04-August-11 | | | Bond Future | 7.93 | 101.4127 | 7.9290 | 101.4127 | 0.00 |
| 01/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2659 | 3 | 2659 | 3 | 0.00 |
| 01/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2808 | 3 | 2808 | 3 | 0.00 |
| 01/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2515 | 3 | 2515 | 3 | 0.00 |
| 01/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2399 | 2 | 2399 | 2 | 0.00 |
| 01/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2144 | 2 | 2144 | 2 | 0.00 |
| 01/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2269 | 2 | 2269 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | R206 On 04-November-10 | | | Bond Future | 6.59 | 104.8499 | 6.5920 | 104.8499 | 0.00 |
| 01/11/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 5310 | 5 | 5310 | 5 | 0.00 |
| 01/11/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 5445 | 5 | 5445 | 5 | 0.00 |
| 01/11/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 5176 | 5 | 5176 | 5 | 0.00 |
| 01/11/2010 | R206 On 04-November-10 | 7.25 | Call | Bond Future | 1871 | 2 | 1871 | 2 | 150.00 |
| 01/11/2010 | R206 On 04-November-10 | 8.00 | Call | Bond Future | 3952 | 4 | 3952 | 4 | 0.00 |
| 01/11/2010 | R206 On 04-November-10 | 6.75 | Call | Bond Future | 456 | 0 | 456 | 0 | 450.00 |
| 01/11/2010 | R206 On 04-November-10 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 450.00 |
| 01/11/2010 | R206 On 04-November-10 | 6.75 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 01/11/2010 | R206 On 04-November-10 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 01/11/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.64 | 102.6610 | 6.6390 | 102.6610 | 0.00 |
| 01/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3552 | 3 | 3552 | 3 | 0.00 |
| 01/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3425 | 3 | 3425 | 3 | 0.00 |
| 01/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3678 | 4 | 3678 | 4 | 0.00 |
| 01/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 01/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 01/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 01/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.71 | 104.2001 | 6.7090 | 104.2001 | 0.00 |
| 01/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 2072 | 2 | 2072 | 2 | 0.00 |
| 01/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2174 | 2 | 2174 | 2 | 0.00 |
| 01/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1971 | 2 | 1971 | 2 | 0.00 |
| 01/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 01/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 01/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 01/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.77 | 102.0436 | 6.7740 | 102.0436 | 0.00 |
| 01/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1162 | 1 | 1162 | 1 | 0.00 |
| 01/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 01/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 01/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 01/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 707 | 1 | 707 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 660 | 1 | 660 | 1 | 0.00 |
| 01/11/2010 | R207 On 04-November-10 | | | Bond Future | 7.81 | 98.5470 | 7.8130 | 98.5470 | 600.00 |
| 01/11/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 8558 | 8 | 8558 | 8 | 0.00 |
| 01/11/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 8838 | 9 | 8838 | 9 | 0.00 |
| 01/11/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 8277 | 8 | 8277 | 8 | 0.00 |
| 01/11/2010 | R207 On 04-November-10 | 9.40 | Call | Bond Future | 9394 | 9 | 9394 | 9 | 0.00 |
| 01/11/2010 | R207 On 04-November-10 | 9.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.88 | 96.3873 | 7.8800 | 96.3873 | 1,400.00 |
| 01/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 5379 | 5 | 5379 | 5 | 0.00 |
| 01/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5639 | 6 | 5639 | 6 | 0.00 |
| 01/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 5121 | 5 | 5121 | 5 | 0.00 |
| 01/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 01/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 172 | 0 | 172 | 0 | 0.00 |
| 01/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 01/11/2010 | R207 On 05-May-11 | | | Bond Future | 7.96 | 97.8302 | 7.9550 | 97.8302 | 0.00 |
| 01/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 4145 | 4 | 4145 | 4 | 0.00 |
| 01/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 3937 | 4 | 3937 | 4 | 0.00 |
| 01/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 4356 | 4 | 4356 | 4 | 0.00 |
| 01/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 01/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1017 | 1 | 1017 | 1 | 0.00 |
| 01/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 937 | 1 | 937 | 1 | 0.00 |
| 01/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.03 | 95.7044 | 8.0290 | 95.7044 | 0.00 |
| 01/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3361 | 3 | 3361 | 3 | 0.00 |
| 01/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3532 | 3 | 3532 | 3 | 0.00 |
| 01/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 3195 | 3 | 3195 | 3 | 0.00 |
| 01/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2200 | 2 | 2200 | 2 | 0.00 |
| 01/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 1960 | 2 | 1960 | 2 | 0.00 |
| 01/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2077 | 2 | 2077 | 2 | 0.00 |
| 01/11/2010 | R208 On 04-November-10 | | | Bond Future | 7.93 | 92.4566 | 7.9330 | 92.4566 | 6,325.00 |
| 01/11/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 8199 | 8 | 8199 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 7905 | 8 | 7905 | 8 | 0.00 |
| 01/11/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 8491 | 8 | 8491 | 8 | 0.00 |
| 01/11/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R208 On 03-February-11 | | | Bond Future | 8.00 | 93.8440 | 7.9990 | 93.8440 | 5,596.00 |
| 01/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 5010 | 5 | 5010 | 5 | 0.00 |
| 01/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 4751 | 5 | 4751 | 5 | 0.00 |
| 01/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 5273 | 5 | 5273 | 5 | 0.00 |
| 01/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 01/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 353 | 0 | 353 | 0 | 0.00 |
| 01/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 01/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.07 | 91.8552 | 8.0700 | 91.8552 | 0.00 |
| 01/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3859 | 4 | 3859 | 4 | 0.00 |
| 01/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 4071 | 4 | 4071 | 4 | 0.00 |
| 01/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3653 | 4 | 3653 | 4 | 0.00 |
| 01/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 01/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1093 | 1 | 1093 | 1 | 0.00 |
| 01/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1185 | 1 | 1185 | 1 | 0.00 |
| 01/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.14 | 93.2769 | 8.1380 | 93.2769 | 0.00 |
| 01/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3259 | 3 | 3259 | 3 | 0.00 |
| 01/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3428 | 3 | 3428 | 3 | 0.00 |
| 01/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 3095 | 3 | 3095 | 3 | 0.00 |
| 01/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2712 | 3 | 2712 | 3 | 0.00 |
| 01/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2430 | 2 | 2430 | 2 | 0.00 |
| 01/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2568 | 3 | 2568 | 3 | 0.00 |
| 01/11/2010 | R209 On 04-November-10 | | | Bond Future | 8.08 | 81.1673 | 8.0820 | 81.1673 | 23,345.00 |
| 01/11/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 7653 | 8 | 7653 | 8 | 0.00 |
| 01/11/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 8035 | 8 | 8035 | 8 | 0.00 |
| 01/11/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 7267 | 7 | 7267 | 7 | 0.00 |
| 01/11/2010 | R209 On 04-November-10 | 8.50 | Call | Bond Future | 3638 | 4 | 3638 | 4 | 0.00 |
| 01/11/2010 | R209 On 04-November-10 | 8.25 | Call | Bond Future | 1526 | 2 | 1526 | 2 | 54.00 |
| 01/11/2010 | R209 On 04-November-10 | 9.25 | Call | Bond Future | 9533 | 10 | 9533 | 10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | R209 On 04-November-10 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 162.00 |
| 01/11/2010 | R209 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 162.00 |
| 01/11/2010 | R209 On 04-November-10 | 7.75 | Put | Bond Future | 3089 | 3 | 3089 | 3 | 0.00 |
| 01/11/2010 | R209 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 54.00 |
| 01/11/2010 | R209 On 04-November-10 | 8.25 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 01/11/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.13 | 82.3924 | 8.1270 | 82.3924 | 2,097.00 |
| 01/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 7586 | 8 | 7586 | 8 | 0.00 |
| 01/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 7926 | 8 | 7926 | 8 | 0.00 |
| 01/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 7245 | 7 | 7245 | 7 | 0.00 |
| 01/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 01/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 01/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 349 | 0 | 349 | 0 | 0.00 |
| 01/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.17 | 80.4806 | 8.1740 | 80.4806 | 0.00 |
| 01/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4828 | 5 | 4828 | 5 | 0.00 |
| 01/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 5096 | 5 | 5096 | 5 | 0.00 |
| 01/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 4566 | 5 | 4566 | 5 | 0.00 |
| 01/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 01/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1876 | 2 | 1876 | 2 | 0.00 |
| 01/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2024 | 2 | 2024 | 2 | 0.00 |
| 01/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.22 | 81.7176 | 8.2190 | 81.7176 | 0.00 |
| 01/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 5402 | 6 | 5402 | 6 | 0.00 |
| 01/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 5651 | 6 | 5651 | 6 | 0.00 |
| 01/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 5158 | 5 | 5158 | 5 | 0.00 |
| 01/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 14485 | 15 | 14485 | 15 | 0.00 |
| 01/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 01/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3174 | 3 | 3174 | 3 | 0.00 |
| 01/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2833 | 3 | 2833 | 3 | 0.00 |
| 01/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 2999 | 3 | 2999 | 3 | 0.00 |
| 01/11/2010 | R210 On 04-November-10 | | | Bond Future | 121.82 | 121.8220 | 121.8152 | 121.8220 | 0.00 |
| 01/11/2010 | R210 On 04-November-10 | 3.10 | Call | Bond Future | 118715 | 119 | 118715 | 119 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | R210 On 04-November-10 | 3.05 | Call | Bond Future | 118765 | 119 | 118765 | 119 | 0.00 |
| 01/11/2010 | R210 On 04-November-10 | 3.15 | Call | Bond Future | 118665 | 119 | 118665 | 119 | 0.00 |
| 01/11/2010 | R210 On 04-November-10 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R210 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R210 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R211 On 04-November-10 | | | Bond Future | 2.23 | 3.6438 | 2.2330 | 3.6438 | 0.00 |
| 01/11/2010 | R211 On 04-November-10 | 2.75 | Call | Bond Future | 2966 | 0 | 2966 | 0 | 0.00 |
| 01/11/2010 | R211 On 04-November-10 | 2.80 | Call | Bond Future | 3247 | 0 | 3247 | 0 | 0.00 |
| 01/11/2010 | R211 On 04-November-10 | 2.70 | Call | Bond Future | 2683 | 0 | 2683 | 0 | 0.00 |
| 01/11/2010 | R211 On 04-November-10 | 2.70 | Put | Bond Future | 0 | 96 | 0 | 96 | 0.00 |
| 01/11/2010 | R211 On 04-November-10 | 2.80 | Put | Bond Future | 0 | 95 | 0 | 95 | 0.00 |
| 01/11/2010 | R211 On 04-November-10 | 2.75 | Put | Bond Future | 0 | 96 | 0 | 96 | 0.00 |
| 01/11/2010 | R211 On 03-February-11 | | | Bond Future | 2.07 | 98.6854 | 2.0660 | 98.6854 | 0.00 |
| 01/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 2429 | 0 | 2429 | 0 | 0.00 |
| 01/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 2705 | 0 | 2705 | 0 | 0.00 |
| 01/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 2152 | 0 | 2152 | 0 | 0.00 |
| 01/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 01/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 01/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 01/11/2010 | R212 On 04-November-10 | | | Bond Future | 2.65 | 101.7083 | 2.6510 | 101.7083 | 0.00 |
| 01/11/2010 | R212 On 04-November-10 | 3.00 | Call | Bond Future | 3324 | 3 | 3324 | 3 | 0.00 |
| 01/11/2010 | R212 On 04-November-10 | 3.05 | Call | Bond Future | 3790 | 4 | 3790 | 4 | 0.00 |
| 01/11/2010 | R212 On 04-November-10 | 2.95 | Call | Bond Future | 2855 | 3 | 2855 | 3 | 0.00 |
| 01/11/2010 | R212 On 04-November-10 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R212 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R212 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.57 | 101.8303 | 2.5650 | 101.8303 | 1,868.00 |
| 01/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4084 | 4 | 4084 | 4 | 0.00 |
| 01/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4541 | 5 | 4541 | 5 | 0.00 |
| 01/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3624 | 4 | 3624 | 4 | 0.00 |
| 01/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/11/2010 | TRT1 On 04-November-10 | | | Index Future | 341.87 | 341.5650 | 341.8680 | 341.5650 | 0.00 |
| 01/11/2010 | TRT1 On 03-February-11 | | | Index Future | 346.94 | 346.6270 | 346.9360 | 346.6270 | 100.00 |
| 01/11/2010 | TRT1 On 05-May-11 | | | Index Future | 352.00 | 351.6890 | 352.0030 | 351.6890 | 0.00 |
| 02/11/2010 | AL7T On 04-November-10 | | | Index Future | 376.22 | 375.3020 | 376.2170 | 375.3020 | 8.00 |
| 02/11/2010 | AL7T On 03-February-11 | | | Index Future | 381.87 | 380.9430 | 381.8710 | 380.9430 | 30.00 |
| 02/11/2010 | ALBI On 04-November-10 | | | Index Future | 346.23 | 345.2060 | 346.2290 | 345.2060 | 638.00 |
| 02/11/2010 | ALBI On 03-February-11 | | | Index Future | 351.43 | 350.3950 | 351.4330 | 350.3950 | 1,129.00 |
| 02/11/2010 | ALBI On 05-May-11 | | | Index Future | 356.67 | 355.6160 | 356.6710 | 355.6160 | 0.00 |
| 02/11/2010 | CRD1 On 04-November-10 | | | Index Future | 152.36 | 152.1370 | 152.3600 | 152.1370 | 0.00 |
| 02/11/2010 | CRD1 On 03-February-11 | | | Index Future | 154.62 | 154.3920 | 154.6190 | 154.3920 | 2.00 |
| 02/11/2010 | CRD1 On 05-May-11 | | | Index Future | 156.88 | 156.6470 | 156.8780 | 156.6470 | 0.00 |
| 02/11/2010 | GOVI On 04-November-10 | | | GOVI | 346.88 | 345.8940 | 346.8790 | 345.8940 | 63.00 |
| 02/11/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 178790 | 17 | 178790 | 17 | 0.00 |
| 02/11/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 178690 | 17 | 178690 | 17 | 0.00 |
| 02/11/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 178890 | 17 | 178890 | 17 | 0.00 |
| 02/11/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | GOVI On 03-February-11 | | | GOVI | 352.09 | 351.0920 | 352.0920 | 351.0920 | 139.00 |
| 02/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 90920 | 8 | 90920 | 8 | 0.00 |
| 02/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 90820 | 8 | 90820 | 8 | 0.00 |
| 02/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 91020 | 8 | 91020 | 8 | 0.00 |
| 02/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | GOVI On 05-May-11 | | | GOVI | 357.34 | 356.3240 | 357.3400 | 356.3240 | 0.00 |
| 02/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 83400 | 7 | 83400 | 7 | 0.00 |
| 02/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 83500 | 7 | 83500 | 7 | 0.00 |
| 02/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 83300 | 7 | 83300 | 7 | 0.00 |
| 02/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2010 | IGOV On 03-February-11 | | | Index Future | 146.93 | 146.9570 | 146.9330 | 146.9570 | 0.00 |
| 02/11/2010 | IGOV On 05-May-11 | | | Index Future | 149.12 | 149.1470 | 149.1230 | 149.1470 | 0.00 |
| 02/11/2010 | IGOV On 04-August-11 | | | Index Future | 151.40 | 151.4230 | 151.3980 | 151.4230 | 0.00 |
| 02/11/2010 | ILBI On 04-November-10 | | | Index Future | 391.97 | 391.9930 | 391.9730 | 391.9930 | 17.00 |
| 02/11/2010 | ILBI On 03-February-11 | | | Index Future | 398.03 | 397.9530 | 398.0280 | 397.9530 | 494.00 |
| 02/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 02/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 02/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 02/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 02/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/11/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 5.81 | 94.1750 | 5.8130 | 94.1750 | 2,500.00 |
| 02/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.72 | 94.2840 | 5.7180 | 94.2840 | 2,500.00 |
| 02/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.64 | 94.3570 | 5.6420 | 94.3570 | 0.00 |
| 02/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.57 | 94.4310 | 5.5710 | 94.4310 | 0.00 |
| 02/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.53 | 94.4590 | 5.5320 | 94.4590 | 5,500.00 |
| 02/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.54 | 94.4590 | 5.5430 | 94.4590 | 0.00 |
| 02/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.56 | 94.4370 | 5.5550 | 94.4370 | 4,500.00 |
| 02/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.70 | 94.3040 | 5.6970 | 94.3040 | 13,700.00 |
| 02/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.87 | 94.1330 | 5.8700 | 94.1330 | 5,200.00 |
| 02/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.08 | 93.9220 | 6.0840 | 93.9220 | 0.00 |
| 02/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.33 | 93.6780 | 6.3320 | 93.6780 | 0.00 |
| 02/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.46 | 93.5450 | 6.4550 | 93.5450 | 40,000.00 |
| 02/11/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 02/11/2010 | JN02 On 04-November-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/11/2010 | JN05 On 04-November-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/11/2010 | JN10 On 04-November-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/11/2010 | JN10 On 04-November-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | JN10 On 04-November-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | JN10 On 04-November-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/11/2010 | JN10 On 04-November-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | JN10 On 04-November-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/11/2010 | JN10 On 04-November-10 | 7.50 | Put | JNOTE | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2010 | OTH1 On 04-November-10 | | | Index Future | 342.36 | 341.1280 | 342.3560 | 341.1280 | 0.00 |
| 02/11/2010 | OTH1 On 03-February-11 | | | Index Future | 347.50 | 346.2550 | 347.5010 | 346.2550 | 3.00 |
| 02/11/2010 | OTH1 On 05-May-11 | | | Index Future | 352.68 | 351.4150 | 352.6800 | 351.4150 | 0.00 |
| 02/11/2010 | R157 On 04-November-10 | | | Bond Future | 6.98 | 128.3027 | 6.9780 | 128.3027 | 3,626.00 |
| 02/11/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 6912 | 7 | 6912 | 7 | 0.00 |
| 02/11/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 7131 | 7 | 7131 | 7 | 0.00 |
| 02/11/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 2427 | 2 | 2427 | 2 | 500.00 |
| 02/11/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 6693 | 7 | 6693 | 7 | 0.00 |
| 02/11/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.05 | 130.2288 | 7.0460 | 130.2288 | 4,205.00 |
| 02/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3833 | 4 | 3833 | 4 | 0.00 |
| 02/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 4032 | 4 | 4032 | 4 | 0.00 |
| 02/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3637 | 3 | 3637 | 3 | 0.00 |
| 02/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 02/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 02/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 02/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.12 | 125.3583 | 7.1200 | 125.3583 | 0.00 |
| 02/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 3045 | 3 | 3045 | 3 | 0.00 |
| 02/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 3208 | 3 | 3208 | 3 | 0.00 |
| 02/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2729 | 3 | 2729 | 3 | 0.00 |
| 02/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2885 | 3 | 2885 | 3 | 0.00 |
| 02/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 472 | 1 | 472 | 1 | 0.00 |
| 02/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 522 | 1 | 522 | 1 | 0.00 |
| 02/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 02/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 427 | 0 | 427 | 0 | 0.00 |
| 02/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.19 | 127.2894 | 7.1900 | 127.2894 | 0.00 |
| 02/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2347 | 2 | 2347 | 2 | 0.00 |
| 02/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 2226 | 2 | 2226 | 2 | 0.00 |
| 02/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2471 | 2 | 2471 | 2 | 0.00 |
| 02/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1053 | 1 | 1053 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 02/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 02/11/2010 | R186 On 04-November-10 | | | Bond Future | 7.98 | 126.0023 | 7.9820 | 126.0023 | 14,466.00 |
| 02/11/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 12246 | 12 | 12246 | 12 | 0.00 |
| 02/11/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 12691 | 12 | 12691 | 12 | 0.00 |
| 02/11/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 7642 | 7 | 7642 | 7 | 7,900.00 |
| 02/11/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 11798 | 11 | 11798 | 11 | 0.00 |
| 02/11/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.04 | 122.6058 | 8.0390 | 122.6058 | 23,276.00 |
| 02/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 9592 | 9 | 9592 | 9 | 0.00 |
| 02/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 10010 | 9 | 10010 | 9 | 0.00 |
| 02/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 9177 | 9 | 9177 | 9 | 0.00 |
| 02/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 1446 | 1 | 1446 | 1 | 3,000.00 |
| 02/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 329 | 0 | 329 | 0 | 0.00 |
| 02/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 4464 | 5 | 4464 | 5 | 0.00 |
| 02/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 249 | 0 | 249 | 0 | 0.00 |
| 02/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 02/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.10 | 124.4313 | 8.1000 | 124.4313 | 0.00 |
| 02/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 7689 | 7 | 7689 | 7 | 0.00 |
| 02/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 8043 | 8 | 8043 | 8 | 0.00 |
| 02/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 3203 | 3 | 3203 | 3 | 5,500.00 |
| 02/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 7340 | 7 | 7340 | 7 | 0.00 |
| 02/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1501 | 2 | 1501 | 2 | 0.00 |
| 02/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4218 | 5 | 4218 | 5 | 0.00 |
| 02/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1271 | 1 | 1271 | 1 | 0.00 |
| 02/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1382 | 2 | 1382 | 2 | 0.00 |
| 02/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.16 | 121.0556 | 8.1580 | 121.0556 | 0.00 |
| 02/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 5085 | 5 | 5085 | 5 | 0.00 |
| 02/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 5351 | 5 | 5351 | 5 | 0.00 |
| 02/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 4827 | 4 | 4827 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4411 | 5 | 4411 | 5 | 0.00 |
| 02/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 3954 | 4 | 3954 | 4 | 0.00 |
| 02/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4177 | 4 | 4177 | 4 | 0.00 |
| 02/11/2010 | R189 On 04-November-10 | | | Bond Future | 209.69 | 209.7087 | 209.6892 | 209.7087 | 0.00 |
| 02/11/2010 | R189 On 04-November-10 | 1.75 | Call | Bond Future | 207939 | 208 | 207939 | 208 | 0.00 |
| 02/11/2010 | R189 On 04-November-10 | 1.80 | Call | Bond Future | 207889 | 208 | 207889 | 208 | 0.00 |
| 02/11/2010 | R189 On 04-November-10 | 1.70 | Call | Bond Future | 207989 | 208 | 207989 | 208 | 0.00 |
| 02/11/2010 | R189 On 04-November-10 | 1.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R189 On 04-November-10 | 1.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R189 On 04-November-10 | 1.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R197 On 04-November-10 | | | Bond Future | 226.42 | 226.8765 | 226.4245 | 226.8765 | 0.00 |
| 02/11/2010 | R197 On 04-November-10 | 3.05 | Call | Bond Future | 223374 | 224 | 223374 | 224 | 0.00 |
| 02/11/2010 | R197 On 04-November-10 | 3.00 | Call | Bond Future | 223424 | 224 | 223424 | 224 | 0.00 |
| 02/11/2010 | R197 On 04-November-10 | 3.10 | Call | Bond Future | 223324 | 224 | 223324 | 224 | 0.00 |
| 02/11/2010 | R197 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R197 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R197 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R201 On 04-November-10 | | | Bond Future | 6.77 | 110.2079 | 6.7670 | 110.2079 | 1,169.00 |
| 02/11/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 6170 | 6 | 6170 | 6 | 0.00 |
| 02/11/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 6341 | 6 | 6341 | 6 | 0.00 |
| 02/11/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 5998 | 6 | 5998 | 6 | 0.00 |
| 02/11/2010 | R201 On 04-November-10 | 7.50 | Call | Bond Future | 2665 | 2 | 2665 | 2 | 0.00 |
| 02/11/2010 | R201 On 04-November-10 | 7.25 | Call | Bond Future | 1765 | 2 | 1765 | 2 | 140.00 |
| 02/11/2010 | R201 On 04-November-10 | 8.00 | Call | Bond Future | 4436 | 4 | 4436 | 4 | 0.00 |
| 02/11/2010 | R201 On 04-November-10 | 6.75 | Call | Bond Future | 76 | 0 | 76 | 0 | 420.00 |
| 02/11/2010 | R201 On 04-November-10 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 420.00 |
| 02/11/2010 | R201 On 04-November-10 | 6.75 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 02/11/2010 | R201 On 04-November-10 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 140.00 |
| 02/11/2010 | R201 On 04-November-10 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.82 | 107.4552 | 6.8200 | 107.4552 | 324.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 4027 | 4 | 4027 | 4 | 0.00 |
| 02/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3865 | 4 | 3865 | 4 | 0.00 |
| 02/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4190 | 4 | 4190 | 4 | 0.00 |
| 02/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 02/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 02/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 02/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.89 | 109.0563 | 6.8860 | 109.0563 | 0.00 |
| 02/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2963 | 3 | 2963 | 3 | 0.00 |
| 02/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 3100 | 3 | 3100 | 3 | 0.00 |
| 02/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2827 | 3 | 2827 | 3 | 0.00 |
| 02/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 02/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 02/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 02/11/2010 | R201 On 04-August-11 | | | Bond Future | 6.95 | 106.3268 | 6.9480 | 106.3268 | 0.00 |
| 02/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1707 | 2 | 1707 | 2 | 0.00 |
| 02/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 02/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1817 | 2 | 1817 | 2 | 0.00 |
| 02/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 749 | 1 | 749 | 1 | 0.00 |
| 02/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 848 | 1 | 848 | 1 | 0.00 |
| 02/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 02/11/2010 | R202 On 04-November-10 | | | Bond Future | 0.57 | 163.5378 | 0.5740 | 163.5378 | 0.00 |
| 02/11/2010 | R202 On 04-November-10 | 3.05 | Call | Bond Future | 55486 | 55 | 55486 | 55 | 0.00 |
| 02/11/2010 | R202 On 04-November-10 | 3.00 | Call | Bond Future | 54623 | 55 | 54623 | 55 | 0.00 |
| 02/11/2010 | R202 On 04-November-10 | 3.10 | Call | Bond Future | 56340 | 56 | 56340 | 56 | 0.00 |
| 02/11/2010 | R202 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R202 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R202 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.45 | 165.8806 | 0.4470 | 165.8806 | 6,500.00 |
| 02/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 39221 | 39 | 39221 | 39 | 0.00 |
| 02/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 40249 | 40 | 40249 | 40 | 0.00 |
| 02/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 38183 | 38 | 38183 | 38 | 0.00 |
| 02/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R203 On 04-November-10 | | | Bond Future | 7.55 | 104.7442 | 7.5480 | 104.7442 | 1,918.00 |
| 02/11/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 8695 | 9 | 8695 | 9 | 0.00 |
| 02/11/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 8453 | 8 | 8453 | 8 | 0.00 |
| 02/11/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 8937 | 9 | 8937 | 9 | 0.00 |
| 02/11/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.62 | 106.3161 | 7.6240 | 106.3161 | 1,402.00 |
| 02/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4597 | 4 | 4597 | 4 | 0.00 |
| 02/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 4822 | 5 | 4822 | 5 | 0.00 |
| 02/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 4375 | 4 | 4375 | 4 | 0.00 |
| 02/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 02/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 02/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 02/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.70 | 103.7391 | 7.7040 | 103.7391 | 0.00 |
| 02/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3454 | 3 | 3454 | 3 | 0.00 |
| 02/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 3277 | 3 | 3277 | 3 | 0.00 |
| 02/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3634 | 3 | 3634 | 3 | 0.00 |
| 02/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 689 | 1 | 689 | 1 | 0.00 |
| 02/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 02/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 02/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.78 | 105.3404 | 7.7820 | 105.3404 | 0.00 |
| 02/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2747 | 3 | 2747 | 3 | 0.00 |
| 02/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 02/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2608 | 2 | 2608 | 2 | 0.00 |
| 02/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1797 | 2 | 1797 | 2 | 0.00 |
| 02/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1599 | 2 | 1599 | 2 | 0.00 |
| 02/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 02/11/2010 | R204 On 04-November-10 | | | Bond Future | 7.67 | 104.8302 | 7.6680 | 104.8302 | 2,242.00 |
| 02/11/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 9007 | 9 | 9007 | 9 | 0.00 |
| 02/11/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 9275 | 9 | 9275 | 9 | 0.00 |
| 02/11/2010 | R204 On 04-November-10 | 9.00 | Call | Bond Future | 7653 | 7 | 7653 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 8738 | 9 | 8738 | 9 | 0.00 |
| 02/11/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R204 On 04-November-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.74 | 102.3734 | 7.7360 | 102.3734 | 1,876.00 |
| 02/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4602 | 4 | 4602 | 4 | 0.00 |
| 02/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 4360 | 4 | 4360 | 4 | 0.00 |
| 02/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 4847 | 5 | 4847 | 5 | 0.00 |
| 02/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 02/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 02/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 02/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.81 | 103.8996 | 7.8130 | 103.8996 | 0.00 |
| 02/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 4467 | 4 | 4467 | 4 | 0.00 |
| 02/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 4682 | 5 | 4682 | 5 | 0.00 |
| 02/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 4257 | 4 | 4257 | 4 | 0.00 |
| 02/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 708 | 1 | 708 | 1 | 0.00 |
| 02/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 590 | 1 | 590 | 1 | 0.00 |
| 02/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 646 | 1 | 646 | 1 | 0.00 |
| 02/11/2010 | R204 On 04-August-11 | | | Bond Future | 7.89 | 101.4678 | 7.8880 | 101.4678 | 0.00 |
| 02/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2778 | 3 | 2778 | 3 | 0.00 |
| 02/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2630 | 3 | 2630 | 3 | 0.00 |
| 02/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2930 | 3 | 2930 | 3 | 0.00 |
| 02/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2039 | 2 | 2039 | 2 | 0.00 |
| 02/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2288 | 2 | 2288 | 2 | 0.00 |
| 02/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2161 | 2 | 2161 | 2 | 0.00 |
| 02/11/2010 | R206 On 04-November-10 | | | Bond Future | 6.53 | 104.9390 | 6.5260 | 104.9390 | 0.00 |
| 02/11/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 5500 | 5 | 5500 | 5 | 0.00 |
| 02/11/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 5635 | 5 | 5635 | 5 | 0.00 |
| 02/11/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 5366 | 5 | 5366 | 5 | 0.00 |
| 02/11/2010 | R206 On 04-November-10 | 7.25 | Call | Bond Future | 2061 | 2 | 2061 | 2 | 150.00 |
| 02/11/2010 | R206 On 04-November-10 | 6.75 | Call | Bond Future | 643 | 0 | 643 | 0 | 450.00 |
| 02/11/2010 | R206 On 04-November-10 | 8.00 | Call | Bond Future | 4142 | 4 | 4142 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2010 | R206 On 04-November-10 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 450.00 |
| 02/11/2010 | R206 On 04-November-10 | 6.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R206 On 04-November-10 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 02/11/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/11/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.57 | 102.7516 | 6.5670 | 102.7516 | 0.00 |
| 02/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3742 | 4 | 3742 | 4 | 0.00 |
| 02/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3869 | 4 | 3869 | 4 | 0.00 |
| 02/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3615 | 3 | 3615 | 3 | 0.00 |
| 02/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 02/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 02/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 02/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.63 | 104.2809 | 6.6290 | 104.2809 | 0.00 |
| 02/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 2238 | 2 | 2238 | 2 | 0.00 |
| 02/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 02/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2343 | 2 | 2343 | 2 | 0.00 |
| 02/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 02/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 02/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 02/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.69 | 102.1238 | 6.6850 | 102.1238 | 0.00 |
| 02/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1282 | 1 | 1282 | 1 | 0.00 |
| 02/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 02/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 1214 | 1 | 1214 | 1 | 0.00 |
| 02/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 624 | 1 | 624 | 1 | 0.00 |
| 02/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 541 | 1 | 541 | 1 | 0.00 |
| 02/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 02/11/2010 | R207 On 04-November-10 | | | Bond Future | 7.78 | 98.6480 | 7.7780 | 98.6480 | 600.00 |
| 02/11/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 8780 | 9 | 8780 | 9 | 0.00 |
| 02/11/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 9060 | 9 | 9060 | 9 | 0.00 |
| 02/11/2010 | R207 On 04-November-10 | 9.40 | Call | Bond Future | 9616 | 9 | 9616 | 9 | 0.00 |
| 02/11/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 8499 | 8 | 8499 | 8 | 0.00 |
| 02/11/2010 | R207 On 04-November-10 | 9.20 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2010 | R207 On 04-November-10 | 9.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.84 | 96.4859 | 7.8420 | 96.4859 | 1,400.00 |
| 02/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 5588 | 5 | 5588 | 5 | 0.00 |
| 02/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 5327 | 5 | 5327 | 5 | 0.00 |
| 02/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5851 | 6 | 5851 | 6 | 0.00 |
| 02/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 149 | 0 | 149 | 0 | 0.00 |
| 02/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 02/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 02/11/2010 | R207 On 05-May-11 | | | Bond Future | 7.92 | 97.9264 | 7.9160 | 97.9264 | 0.00 |
| 02/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 4313 | 4 | 4313 | 4 | 0.00 |
| 02/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 4529 | 4 | 4529 | 4 | 0.00 |
| 02/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 4101 | 4 | 4101 | 4 | 0.00 |
| 02/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 02/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 02/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 02/11/2010 | R207 On 04-August-11 | | | Bond Future | 7.99 | 95.7981 | 7.9890 | 95.7981 | 0.00 |
| 02/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3496 | 3 | 3496 | 3 | 0.00 |
| 02/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 3327 | 3 | 3327 | 3 | 0.00 |
| 02/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3671 | 4 | 3671 | 4 | 0.00 |
| 02/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 1865 | 2 | 1865 | 2 | 0.00 |
| 02/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2097 | 2 | 2097 | 2 | 0.00 |
| 02/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |
| 02/11/2010 | R208 On 04-November-10 | | | Bond Future | 7.89 | 92.4632 | 7.8880 | 92.4632 | 6,325.00 |
| 02/11/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 8497 | 8 | 8497 | 8 | 0.00 |
| 02/11/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 8789 | 8 | 8789 | 8 | 0.00 |
| 02/11/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 8204 | 8 | 8204 | 8 | 0.00 |
| 02/11/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R208 On 03-February-11 | | | Bond Future | 7.95 | 93.8505 | 7.9520 | 93.8505 | 5,596.00 |
| 02/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 5272 | 5 | 5272 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 5539 | 5 | 5539 | 5 | 0.00 |
| 02/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 5008 | 5 | 5008 | 5 | 0.00 |
| 02/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 02/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 02/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 02/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.02 | 91.8489 | 8.0200 | 91.8489 | 0.00 |
| 02/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 4077 | 4 | 4077 | 4 | 0.00 |
| 02/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3864 | 4 | 3864 | 4 | 0.00 |
| 02/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 4294 | 4 | 4294 | 4 | 0.00 |
| 02/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 02/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 02/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 02/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.09 | 93.2707 | 8.0870 | 93.2707 | 0.00 |
| 02/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3432 | 3 | 3432 | 3 | 0.00 |
| 02/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3606 | 3 | 3606 | 3 | 0.00 |
| 02/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 3262 | 3 | 3262 | 3 | 0.00 |
| 02/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2562 | 3 | 2562 | 3 | 0.00 |
| 02/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2291 | 2 | 2291 | 2 | 0.00 |
| 02/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2424 | 3 | 2424 | 3 | 0.00 |
| 02/11/2010 | R209 On 04-November-10 | | | Bond Future | 8.02 | 81.0408 | 8.0220 | 81.0408 | 11,100.00 |
| 02/11/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 8197 | 8 | 8197 | 8 | 0.00 |
| 02/11/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 8580 | 8 | 8580 | 8 | 0.00 |
| 02/11/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 7811 | 7 | 7811 | 7 | 0.00 |
| 02/11/2010 | R209 On 04-November-10 | 8.25 | Call | Bond Future | 2041 | 2 | 2041 | 2 | 54.00 |
| 02/11/2010 | R209 On 04-November-10 | 9.25 | Call | Bond Future | 10078 | 10 | 10078 | 10 | 0.00 |
| 02/11/2010 | R209 On 04-November-10 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 162.00 |
| 02/11/2010 | R209 On 04-November-10 | 8.50 | Call | Bond Future | 4183 | 4 | 4183 | 4 | 0.00 |
| 02/11/2010 | R209 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 54.00 |
| 02/11/2010 | R209 On 04-November-10 | 8.25 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 02/11/2010 | R209 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 162.00 |
| 02/11/2010 | R209 On 04-November-10 | 7.75 | Put | Bond Future | 2544 | 3 | 2544 | 3 | 0.00 |
| 02/11/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.07 | 82.2581 | 8.0650 | 82.2581 | 23,685.00 |
| 02/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 8081 | 8 | 8081 | 8 | 0.00 |
| 02/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 8427 | 8 | 8427 | 8 | 0.00 |
| 02/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 7734 | 7 | 7734 | 7 | 0.00 |
| 02/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 02/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 02/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 02/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.11 | 80.3388 | 8.1110 | 80.3388 | 0.00 |
| 02/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 5194 | 5 | 5194 | 5 | 0.00 |
| 02/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 5472 | 5 | 5472 | 5 | 0.00 |
| 02/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 4921 | 5 | 4921 | 5 | 0.00 |
| 02/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 1976 | 2 | 1976 | 2 | 0.00 |
| 02/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1692 | 2 | 1692 | 2 | 0.00 |
| 02/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 1830 | 2 | 1830 | 2 | 0.00 |
| 02/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.15 | 81.5772 | 8.1540 | 81.5772 | 0.00 |
| 02/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 5754 | 5 | 5754 | 5 | 0.00 |
| 02/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 6012 | 6 | 6012 | 6 | 0.00 |
| 02/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 5501 | 5 | 5501 | 5 | 0.00 |
| 02/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 15015 | 14 | 15015 | 14 | 0.00 |
| 02/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 02/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 02/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2621 | 3 | 2621 | 3 | 0.00 |
| 02/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 2779 | 3 | 2779 | 3 | 0.00 |
| 02/11/2010 | R210 On 04-November-10 | | | Bond Future | 121.81 | 121.8152 | 121.8081 | 121.8152 | 0.00 |
| 02/11/2010 | R210 On 04-November-10 | 3.10 | Call | Bond Future | 118708 | 119 | 118708 | 119 | 0.00 |
| 02/11/2010 | R210 On 04-November-10 | 3.15 | Call | Bond Future | 118658 | 119 | 118658 | 119 | 0.00 |
| 02/11/2010 | R210 On 04-November-10 | 3.05 | Call | Bond Future | 118758 | 119 | 118758 | 119 | 0.00 |
| 02/11/2010 | R210 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R210 On 04-November-10 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R210 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R211 On 04-November-10 | | | Bond Future | 2.23 | 102.2283 | 2.2340 | 102.2283 | 0.00 |
| 02/11/2010 | R211 On 04-November-10 | 2.75 | Call | Bond Future | 2960 | 3 | 2960 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/11/2010 | R211 On 04-November-10 | 2.70 | Call | Bond Future | 2677 | 3 | 2677 | 3 | 0.00 |
| 02/11/2010 | R211 On 04-November-10 | 2.80 | Call | Bond Future | 3242 | 3 | 3242 | 3 | 0.00 |
| 02/11/2010 | R211 On 04-November-10 | 2.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/11/2010 | R211 On 04-November-10 | 2.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R211 On 04-November-10 | 2.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R211 On 03-February-11 | | | Bond Future | 2.07 | 102.4838 | 2.0680 | 102.4838 | 539.00 |
| 02/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 2418 | 2 | 2418 | 2 | 0.00 |
| 02/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 2141 | 2 | 2141 | 2 | 0.00 |
| 02/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 2693 | 3 | 2693 | 3 | 0.00 |
| 02/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R212 On 04-November-10 | | | Bond Future | 2.65 | 101.7083 | 2.6520 | 101.7083 | 0.00 |
| 02/11/2010 | R212 On 04-November-10 | 3.00 | Call | Bond Future | 3314 | 3 | 3314 | 3 | 0.00 |
| 02/11/2010 | R212 On 04-November-10 | 3.05 | Call | Bond Future | 3780 | 4 | 3780 | 4 | 0.00 |
| 02/11/2010 | R212 On 04-November-10 | 2.95 | Call | Bond Future | 2846 | 3 | 2846 | 3 | 0.00 |
| 02/11/2010 | R212 On 04-November-10 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R212 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R212 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.57 | 101.8207 | 2.5650 | 101.8207 | 1,868.00 |
| 02/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4084 | 4 | 4084 | 4 | 0.00 |
| 02/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4541 | 5 | 4541 | 5 | 0.00 |
| 02/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3624 | 4 | 3624 | 4 | 0.00 |
| 02/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/11/2010 | TRT1 On 04-November-10 | | | Index Future | 342.79 | 341.8680 | 342.7930 | 341.8680 | 0.00 |
| 02/11/2010 | TRT1 On 03-February-11 | | | Index Future | 347.88 | 346.9360 | 347.8750 | 346.9360 | 100.00 |
| 02/11/2010 | TRT1 On 05-May-11 | | | Index Future | 352.96 | 352.0030 | 352.9560 | 352.0030 | 0.00 |
| 03/11/2010 | AL7T On 04-November-10 | | | Index Future | 376.50 | 376.2170 | 376.4990 | 376.2170 | 8.00 |
| 03/11/2010 | AL7T On 03-February-11 | | | Index Future | 382.16 | 381.8710 | 382.1580 | 381.8710 | 30.00 |
| 03/11/2010 | ALBI On 04-November-10 | | | Index Future | 346.65 | 346.2290 | 346.6450 | 346.2290 | 0.00 |
| 03/11/2010 | ALBI On 03-February-11 | | | Index Future | 351.86 | 351.4330 | 351.8550 | 351.4330 | 1,129.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2010 | ALBI On 05-May-11 | | | Index Future | 357.10 | 356.6710 | 357.1000 | 356.6710 | 0.00 |
| 03/11/2010 | CRD1 On 04-November-10 | | | Index Future | 152.35 | 152.3600 | 152.3540 | 152.3600 | 0.00 |
| 03/11/2010 | CRD1 On 03-February-11 | | | Index Future | 154.61 | 154.6190 | 154.6140 | 154.6190 | 2.00 |
| 03/11/2010 | CRD1 On 05-May-11 | | | Index Future | 156.87 | 156.8780 | 156.8730 | 156.8780 | 0.00 |
| 03/11/2010 | GOVI On 04-November-10 | | | GOVI | 347.24 | 346.8790 | 347.2370 | 346.8790 | 63.00 |
| 03/11/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 182370 | 18 | 182370 | 18 | 0.00 |
| 03/11/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 182470 | 18 | 182470 | 18 | 0.00 |
| 03/11/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 182270 | 18 | 182270 | 18 | 0.00 |
| 03/11/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | GOVI On 03-February-11 | | | GOVI | 352.46 | 352.0920 | 352.4560 | 352.0920 | 139.00 |
| 03/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 94560 | 9 | 94560 | 9 | 0.00 |
| 03/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 94660 | 9 | 94660 | 9 | 0.00 |
| 03/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 94460 | 9 | 94460 | 9 | 0.00 |
| 03/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | GOVI On 05-May-11 | | | GOVI | 357.71 | 357.3400 | 357.7100 | 357.3400 | 0.00 |
| 03/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 87100 | 8 | 87100 | 8 | 0.00 |
| 03/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 87000 | 8 | 87000 | 8 | 0.00 |
| 03/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 87200 | 8 | 87200 | 8 | 0.00 |
| 03/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/11/2010 | IGOV On 03-February-11 | | | Index Future | 146.76 | 146.9330 | 146.7600 | 146.9330 | 0.00 |
| 03/11/2010 | IGOV On 05-May-11 | | | Index Future | 148.95 | 149.1230 | 148.9470 | 149.1230 | 0.00 |
| 03/11/2010 | IGOV On 04-August-11 | | | Index Future | 151.22 | 151.3980 | 151.2200 | 151.3980 | 0.00 |
| 03/11/2010 | ILBI On 04-November-10 | | | Index Future | 391.57 | 391.9730 | 391.5700 | 391.9730 | 17.00 |
| 03/11/2010 | ILBI On 03-February-11 | | | Index Future | 397.43 | 398.0280 | 397.4270 | 398.0280 | 494.00 |
| 03/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 03/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 03/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 03/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 03/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 03/11/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 5.83 | 94.1870 | 5.8270 | 94.1870 | 2,500.00 |
| 03/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.70 | 94.2820 | 5.7030 | 94.2820 | 2,500.00 |
| 03/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.64 | 94.3580 | 5.6360 | 94.3580 | 0.00 |
| 03/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.57 | 94.4290 | 5.5670 | 94.4290 | 0.00 |
| 03/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.54 | 94.4680 | 5.5390 | 94.4680 | 5,500.00 |
| 03/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.52 | 94.4570 | 5.5170 | 94.4570 | 0.00 |
| 03/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.54 | 94.4450 | 5.5430 | 94.4450 | 4,500.00 |
| 03/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.66 | 94.3030 | 5.6570 | 94.3030 | 13,700.00 |
| 03/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.82 | 94.1300 | 5.8200 | 94.1300 | 5,200.00 |
| 03/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.03 | 93.9160 | 6.0270 | 93.9160 | 0.00 |
| 03/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.26 | 93.6680 | 6.2640 | 93.6680 | 0.00 |
| 03/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.45 | 93.5450 | 6.4450 | 93.5450 | 40,000.00 |
| 03/11/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 03/11/2010 | JN02 On 04-November-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/11/2010 | JN05 On 04-November-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/11/2010 | JN10 On 04-November-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/11/2010 | JN10 On 04-November-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | JN10 On 04-November-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2010 | JN10 On 04-November-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | JN10 On 04-November-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/11/2010 | JN10 On 04-November-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | JN10 On 04-November-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | OTH1 On 04-November-10 | | | Index Future | 343.08 | 342.3560 | 343.0820 | 342.3560 | 0.00 |
| 03/11/2010 | OTH1 On 03-February-11 | | | Index Future | 348.24 | 347.5010 | 348.2380 | 347.5010 | 3.00 |
| 03/11/2010 | OTH1 On 05-May-11 | | | Index Future | 353.43 | 352.6800 | 353.4290 | 352.6800 | 0.00 |
| 03/11/2010 | R157 On 04-November-10 | | | Bond Future | 6.97 | 128.4673 | 6.9710 | 128.4673 | 3,626.00 |
| 03/11/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 6945 | 7 | 6945 | 7 | 0.00 |
| 03/11/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 7164 | 7 | 7164 | 7 | 0.00 |
| 03/11/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 6726 | 7 | 6726 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 2460 | 2 | 2460 | 2 | 500.00 |
| 03/11/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.04 | 130.3980 | 7.0380 | 130.3980 | 6,186.00 |
| 03/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3864 | 4 | 3864 | 4 | 0.00 |
| 03/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3667 | 4 | 3667 | 4 | 0.00 |
| 03/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 4063 | 4 | 4063 | 4 | 0.00 |
| 03/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 03/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 03/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 03/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.11 | 125.5309 | 7.1120 | 125.5309 | 705.00 |
| 03/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 3069 | 3 | 3069 | 3 | 0.00 |
| 03/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 3232 | 3 | 3232 | 3 | 0.00 |
| 03/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2908 | 3 | 2908 | 3 | 0.00 |
| 03/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2751 | 3 | 2751 | 3 | 0.00 |
| 03/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 03/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 461 | 0 | 461 | 0 | 0.00 |
| 03/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 03/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 417 | 0 | 417 | 0 | 0.00 |
| 03/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.18 | 127.4677 | 7.1820 | 127.4677 | 0.00 |
| 03/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2363 | 2 | 2363 | 2 | 0.00 |
| 03/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2488 | 2 | 2488 | 2 | 0.00 |
| 03/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 2242 | 2 | 2242 | 2 | 0.00 |
| 03/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1184 | 1 | 1184 | 1 | 0.00 |
| 03/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1039 | 1 | 1039 | 1 | 0.00 |
| 03/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1109 | 1 | 1109 | 1 | 0.00 |
| 03/11/2010 | R186 On 04-November-10 | | | Bond Future | 7.94 | 126.6361 | 7.9360 | 126.6361 | 14,466.00 |
| 03/11/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 12727 | 12 | 12727 | 12 | 0.00 |
| 03/11/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 13172 | 13 | 13172 | 13 | 0.00 |
| 03/11/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 12279 | 12 | 12279 | 12 | 0.00 |
| 03/11/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 8123 | 8 | 8123 | 8 | 7,900.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R186 On 03-February-11 | | | Bond Future | 7.99 | 123.2395 | 7.9900 | 123.2395 | 23,682.00 |
| 03/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 10051 | 10 | 10051 | 10 | 0.00 |
| 03/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 10473 | 10 | 10473 | 10 | 0.00 |
| 03/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 1609 | 1 | 1609 | 1 | 3,000.00 |
| 03/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 9630 | 9 | 9630 | 9 | 0.00 |
| 03/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 03/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 4123 | 4 | 4123 | 4 | 0.00 |
| 03/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 03/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 03/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.05 | 125.0744 | 8.0500 | 125.0744 | 0.00 |
| 03/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 8071 | 8 | 8071 | 8 | 0.00 |
| 03/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 8433 | 8 | 8433 | 8 | 0.00 |
| 03/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 7714 | 7 | 7714 | 7 | 0.00 |
| 03/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 3436 | 3 | 3436 | 3 | 5,500.00 |
| 03/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1369 | 2 | 1369 | 2 | 0.00 |
| 03/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 3945 | 4 | 3945 | 4 | 0.00 |
| 03/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1155 | 1 | 1155 | 1 | 0.00 |
| 03/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1258 | 1 | 1258 | 1 | 0.00 |
| 03/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.11 | 121.7176 | 8.1070 | 121.7176 | 0.00 |
| 03/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 5361 | 5 | 5361 | 5 | 0.00 |
| 03/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 5094 | 5 | 5094 | 5 | 0.00 |
| 03/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 5635 | 5 | 5635 | 5 | 0.00 |
| 03/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 3731 | 4 | 3731 | 4 | 0.00 |
| 03/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4171 | 4 | 4171 | 4 | 0.00 |
| 03/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 3946 | 4 | 3946 | 4 | 0.00 |
| 03/11/2010 | R189 On 04-November-10 | | | Bond Future | 209.63 | 209.6892 | 209.6308 | 209.6892 | 0.00 |
| 03/11/2010 | R189 On 04-November-10 | 1.75 | Call | Bond Future | 207881 | 208 | 207881 | 208 | 0.00 |
| 03/11/2010 | R189 On 04-November-10 | 1.70 | Call | Bond Future | 207931 | 208 | 207931 | 208 | 0.00 |
| 03/11/2010 | R189 On 04-November-10 | 1.80 | Call | Bond Future | 207831 | 208 | 207831 | 208 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2010 | R189 On 04-November-10 | 1.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R189 On 04-November-10 | 1.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R189 On 04-November-10 | 1.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R197 On 04-November-10 | | | Bond Future | 226.39 | 226.4245 | 226.3851 | 226.4245 | 0.00 |
| 03/11/2010 | R197 On 04-November-10 | 3.05 | Call | Bond Future | 223335 | 223 | 223335 | 223 | 0.00 |
| 03/11/2010 | R197 On 04-November-10 | 3.10 | Call | Bond Future | 223285 | 223 | 223285 | 223 | 0.00 |
| 03/11/2010 | R197 On 04-November-10 | 3.00 | Call | Bond Future | 223385 | 223 | 223385 | 223 | 0.00 |
| 03/11/2010 | R197 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R197 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R197 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R201 On 04-November-10 | | | Bond Future | 6.77 | 110.3776 | 6.7710 | 110.3776 | 849.00 |
| 03/11/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 6155 | 6 | 6155 | 6 | 0.00 |
| 03/11/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 6327 | 6 | 6327 | 6 | 0.00 |
| 03/11/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 5983 | 6 | 5983 | 6 | 0.00 |
| 03/11/2010 | R201 On 04-November-10 | 7.25 | Call | Bond Future | 1750 | 2 | 1750 | 2 | 140.00 |
| 03/11/2010 | R201 On 04-November-10 | 8.00 | Call | Bond Future | 4421 | 4 | 4421 | 4 | 0.00 |
| 03/11/2010 | R201 On 04-November-10 | 6.75 | Call | Bond Future | 41 | 0 | 41 | 0 | 420.00 |
| 03/11/2010 | R201 On 04-November-10 | 7.50 | Call | Bond Future | 2650 | 3 | 2650 | 3 | 0.00 |
| 03/11/2010 | R201 On 04-November-10 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 140.00 |
| 03/11/2010 | R201 On 04-November-10 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R201 On 04-November-10 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 420.00 |
| 03/11/2010 | R201 On 04-November-10 | 6.75 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 03/11/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/11/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.82 | 107.6256 | 6.8240 | 107.6256 | 639.00 |
| 03/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 4013 | 4 | 4013 | 4 | 0.00 |
| 03/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4176 | 4 | 4176 | 4 | 0.00 |
| 03/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3850 | 4 | 3850 | 4 | 0.00 |
| 03/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 03/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 03/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 03/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.89 | 109.2293 | 6.8900 | 109.2293 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2950 | 3 | 2950 | 3 | 0.00 |
| 03/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2814 | 3 | 2814 | 3 | 0.00 |
| 03/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 3088 | 3 | 3088 | 3 | 0.00 |
| 03/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 03/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 03/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 03/11/2010 | R201 On 04-August-11 | | | Bond Future | 6.95 | 106.5037 | 6.9530 | 106.5037 | 0.00 |
| 03/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 03/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1806 | 2 | 1806 | 2 | 0.00 |
| 03/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1602 | 2 | 1602 | 2 | 0.00 |
| 03/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 03/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 754 | 1 | 754 | 1 | 0.00 |
| 03/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 794 | 1 | 794 | 1 | 0.00 |
| 03/11/2010 | R202 On 04-November-10 | | | Bond Future | 0.58 | 163.5378 | 0.5750 | 163.5378 | 0.00 |
| 03/11/2010 | R202 On 04-November-10 | 3.05 | Call | Bond Future | 55457 | 55 | 55457 | 55 | 0.00 |
| 03/11/2010 | R202 On 04-November-10 | 3.10 | Call | Bond Future | 56311 | 56 | 56311 | 56 | 0.00 |
| 03/11/2010 | R202 On 04-November-10 | 3.00 | Call | Bond Future | 54595 | 55 | 54595 | 55 | 0.00 |
| 03/11/2010 | R202 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R202 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R202 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.45 | 165.8806 | 0.4480 | 165.8806 | 6,500.00 |
| 03/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 39192 | 39 | 39192 | 39 | 0.00 |
| 03/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 38154 | 38 | 38154 | 38 | 0.00 |
| 03/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 40220 | 40 | 40220 | 40 | 0.00 |
| 03/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R203 On 04-November-10 | | | Bond Future | 7.56 | 104.9382 | 7.5560 | 104.9382 | 1,918.00 |
| 03/11/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 8652 | 9 | 8652 | 9 | 0.00 |
| 03/11/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 8893 | 9 | 8893 | 9 | 0.00 |
| 03/11/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 8410 | 8 | 8410 | 8 | 0.00 |
| 03/11/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.63 | 106.5140 | 7.6320 | 106.5140 | 1,402.00 |
| 03/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4556 | 5 | 4556 | 5 | 0.00 |
| 03/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 4334 | 4 | 4334 | 4 | 0.00 |
| 03/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 4781 | 5 | 4781 | 5 | 0.00 |
| 03/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 03/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 03/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 03/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.71 | 103.9401 | 7.7130 | 103.9401 | 0.00 |
| 03/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3416 | 3 | 3416 | 3 | 0.00 |
| 03/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3596 | 4 | 3596 | 4 | 0.00 |
| 03/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 3240 | 3 | 3240 | 3 | 0.00 |
| 03/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 827 | 1 | 827 | 1 | 0.00 |
| 03/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 696 | 1 | 696 | 1 | 0.00 |
| 03/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 03/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.79 | 105.5439 | 7.7910 | 105.5439 | 0.00 |
| 03/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2718 | 3 | 2718 | 3 | 0.00 |
| 03/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2580 | 3 | 2580 | 3 | 0.00 |
| 03/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2859 | 3 | 2859 | 3 | 0.00 |
| 03/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1613 | 2 | 1613 | 2 | 0.00 |
| 03/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1813 | 2 | 1813 | 2 | 0.00 |
| 03/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1711 | 2 | 1711 | 2 | 0.00 |
| 03/11/2010 | R204 On 04-November-10 | | | Bond Future | 7.67 | 105.0472 | 7.6710 | 105.0472 | 2,242.00 |
| 03/11/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 8989 | 9 | 8989 | 9 | 0.00 |
| 03/11/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 9257 | 9 | 9257 | 9 | 0.00 |
| 03/11/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 8720 | 9 | 8720 | 9 | 0.00 |
| 03/11/2010 | R204 On 04-November-10 | 9.00 | Call | Bond Future | 7635 | 8 | 7635 | 8 | 0.00 |
| 03/11/2010 | R204 On 04-November-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.74 | 102.5961 | 7.7390 | 102.5961 | 1,876.00 |
| 03/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4582 | 5 | 4582 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 4827 | 5 | 4827 | 5 | 0.00 |
| 03/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 4340 | 4 | 4340 | 4 | 0.00 |
| 03/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 03/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 03/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 03/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.82 | 104.1215 | 7.8160 | 104.1215 | 0.00 |
| 03/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 4450 | 4 | 4450 | 4 | 0.00 |
| 03/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 4239 | 4 | 4239 | 4 | 0.00 |
| 03/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 4664 | 5 | 4664 | 5 | 0.00 |
| 03/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 03/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 03/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 646 | 1 | 646 | 1 | 0.00 |
| 03/11/2010 | R204 On 04-August-11 | | | Bond Future | 7.89 | 101.6942 | 7.8910 | 101.6942 | 0.00 |
| 03/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2764 | 3 | 2764 | 3 | 0.00 |
| 03/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 03/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2616 | 3 | 2616 | 3 | 0.00 |
| 03/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2291 | 2 | 2291 | 2 | 0.00 |
| 03/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2043 | 2 | 2043 | 2 | 0.00 |
| 03/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2164 | 2 | 2164 | 2 | 0.00 |
| 03/11/2010 | R206 On 04-November-10 | | | Bond Future | 6.55 | 105.1290 | 6.5500 | 105.1290 | 0.00 |
| 03/11/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 5431 | 6 | 5431 | 6 | 0.00 |
| 03/11/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 5566 | 6 | 5566 | 6 | 0.00 |
| 03/11/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 5296 | 5 | 5296 | 5 | 0.00 |
| 03/11/2010 | R206 On 04-November-10 | 7.25 | Call | Bond Future | 1992 | 2 | 1992 | 2 | 150.00 |
| 03/11/2010 | R206 On 04-November-10 | 8.00 | Call | Bond Future | 4073 | 4 | 4073 | 4 | 0.00 |
| 03/11/2010 | R206 On 04-November-10 | 6.75 | Call | Bond Future | 574 | 1 | 574 | 1 | 450.00 |
| 03/11/2010 | R206 On 04-November-10 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 450.00 |
| 03/11/2010 | R206 On 04-November-10 | 6.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R206 On 04-November-10 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 03/11/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.59 | 102.9436 | 6.5930 | 102.9436 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3673 | 4 | 3673 | 4 | 0.00 |
| 03/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3546 | 4 | 3546 | 4 | 0.00 |
| 03/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3800 | 4 | 3800 | 4 | 0.00 |
| 03/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 03/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 03/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 03/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.66 | 104.4770 | 6.6580 | 104.4770 | 0.00 |
| 03/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 2176 | 2 | 2176 | 2 | 0.00 |
| 03/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2280 | 2 | 2280 | 2 | 0.00 |
| 03/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 03/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 03/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 121 | 0 | 121 | 0 | 0.00 |
| 03/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 03/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.72 | 102.3224 | 6.7180 | 102.3224 | 0.00 |
| 03/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 03/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 1168 | 1 | 1168 | 1 | 0.00 |
| 03/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1304 | 1 | 1304 | 1 | 0.00 |
| 03/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 566 | 1 | 566 | 1 | 0.00 |
| 03/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 03/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 608 | 1 | 608 | 1 | 0.00 |
| 03/11/2010 | R207 On 04-November-10 | | | Bond Future | 7.76 | 98.8694 | 7.7560 | 98.8694 | 600.00 |
| 03/11/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 8919 | 9 | 8919 | 9 | 0.00 |
| 03/11/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 9199 | 9 | 9199 | 9 | 0.00 |
| 03/11/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 8638 | 8 | 8638 | 8 | 0.00 |
| 03/11/2010 | R207 On 04-November-10 | 9.40 | Call | Bond Future | 9755 | 10 | 9755 | 10 | 0.00 |
| 03/11/2010 | R207 On 04-November-10 | 9.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.82 | 96.7207 | 7.8200 | 96.7207 | 1,400.00 |
| 03/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 5709 | 6 | 5709 | 6 | 0.00 |
| 03/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5974 | 6 | 5974 | 6 | 0.00 |
| 03/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 5447 | 5 | 5447 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 03/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 03/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 03/11/2010 | R207 On 05-May-11 | | | Bond Future | 7.89 | 98.1613 | 7.8920 | 98.1613 | 0.00 |
| 03/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 4417 | 4 | 4417 | 4 | 0.00 |
| 03/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 4203 | 4 | 4203 | 4 | 0.00 |
| 03/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 4636 | 5 | 4636 | 5 | 0.00 |
| 03/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 761 | 1 | 761 | 1 | 0.00 |
| 03/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 904 | 1 | 904 | 1 | 0.00 |
| 03/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 829 | 1 | 829 | 1 | 0.00 |
| 03/11/2010 | R207 On 04-August-11 | | | Bond Future | 7.96 | 96.0329 | 7.9640 | 96.0329 | 0.00 |
| 03/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3581 | 3 | 3581 | 3 | 0.00 |
| 03/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3758 | 4 | 3758 | 4 | 0.00 |
| 03/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 3409 | 3 | 3409 | 3 | 0.00 |
| 03/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2032 | 2 | 2032 | 2 | 0.00 |
| 03/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 1805 | 2 | 1805 | 2 | 0.00 |
| 03/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 1915 | 2 | 1915 | 2 | 0.00 |
| 03/11/2010 | R208 On 04-November-10 | | | Bond Future | 7.85 | 92.7614 | 7.8510 | 92.7614 | 6,325.00 |
| 03/11/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 8743 | 8 | 8743 | 8 | 0.00 |
| 03/11/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 8450 | 8 | 8450 | 8 | 0.00 |
| 03/11/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 9035 | 9 | 9035 | 9 | 0.00 |
| 03/11/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R208 On 03-February-11 | | | Bond Future | 7.91 | 94.1555 | 7.9130 | 94.1555 | 5,596.00 |
| 03/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 5493 | 5 | 5493 | 5 | 0.00 |
| 03/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 5225 | 5 | 5225 | 5 | 0.00 |
| 03/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 5763 | 6 | 5763 | 6 | 0.00 |
| 03/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 03/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 03/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 03/11/2010 | R208 On 05-May-11 | | | Bond Future | 7.98 | 92.1665 | 7.9810 | 92.1665 | 0.00 |
| 03/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 4250 | 4 | 4250 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 4472 | 4 | 4472 | 4 | 0.00 |
| 03/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 4033 | 4 | 4033 | 4 | 0.00 |
| 03/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1099 | 1 | 1099 | 1 | 0.00 |
| 03/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 928 | 1 | 928 | 1 | 0.00 |
| 03/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1010 | 1 | 1010 | 1 | 0.00 |
| 03/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.05 | 93.5877 | 8.0460 | 93.5877 | 0.00 |
| 03/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3575 | 3 | 3575 | 3 | 0.00 |
| 03/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3753 | 4 | 3753 | 4 | 0.00 |
| 03/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 3401 | 3 | 3401 | 3 | 0.00 |
| 03/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2445 | 3 | 2445 | 3 | 0.00 |
| 03/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 03/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2311 | 2 | 2311 | 2 | 0.00 |
| 03/11/2010 | R209 On 04-November-10 | | | Bond Future | 7.97 | 81.5855 | 7.9700 | 81.5855 | 11,100.00 |
| 03/11/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 8674 | 8 | 8674 | 8 | 0.00 |
| 03/11/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 9057 | 9 | 9057 | 9 | 0.00 |
| 03/11/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 8288 | 8 | 8288 | 8 | 0.00 |
| 03/11/2010 | R209 On 04-November-10 | 8.50 | Call | Bond Future | 4659 | 4 | 4659 | 4 | 0.00 |
| 03/11/2010 | R209 On 04-November-10 | 8.25 | Call | Bond Future | 2516 | 2 | 2516 | 2 | 54.00 |
| 03/11/2010 | R209 On 04-November-10 | 9.25 | Call | Bond Future | 10555 | 10 | 10555 | 10 | 0.00 |
| 03/11/2010 | R209 On 04-November-10 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 162.00 |
| 03/11/2010 | R209 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 162.00 |
| 03/11/2010 | R209 On 04-November-10 | 7.75 | Put | Bond Future | 2067 | 3 | 2067 | 3 | 0.00 |
| 03/11/2010 | R209 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 54.00 |
| 03/11/2010 | R209 On 04-November-10 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.01 | 82.8154 | 8.0130 | 82.8154 | 23,685.00 |
| 03/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 8507 | 8 | 8507 | 8 | 0.00 |
| 03/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 8858 | 8 | 8858 | 8 | 0.00 |
| 03/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 8154 | 8 | 8154 | 8 | 0.00 |
| 03/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 03/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 209 | 0 | 209 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 03/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.06 | 80.8993 | 8.0570 | 80.8993 | 0.00 |
| 03/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 5520 | 5 | 5520 | 5 | 0.00 |
| 03/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 5808 | 5 | 5808 | 5 | 0.00 |
| 03/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 5238 | 5 | 5238 | 5 | 0.00 |
| 03/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 1808 | 2 | 1808 | 2 | 0.00 |
| 03/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1542 | 2 | 1542 | 2 | 0.00 |
| 03/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 1670 | 2 | 1670 | 2 | 0.00 |
| 03/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.10 | 82.1499 | 8.0990 | 82.1499 | 0.00 |
| 03/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 6064 | 6 | 6064 | 6 | 0.00 |
| 03/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 6329 | 6 | 6329 | 6 | 0.00 |
| 03/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 5803 | 6 | 5803 | 6 | 0.00 |
| 03/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 15471 | 15 | 15471 | 15 | 0.00 |
| 03/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 03/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 03/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2448 | 3 | 2448 | 3 | 0.00 |
| 03/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 2599 | 3 | 2599 | 3 | 0.00 |
| 03/11/2010 | R210 On 04-November-10 | | | Bond Future | 121.79 | 121.8081 | 121.7873 | 121.8081 | 0.00 |
| 03/11/2010 | R210 On 04-November-10 | 3.10 | Call | Bond Future | 118687 | 119 | 118687 | 119 | 0.00 |
| 03/11/2010 | R210 On 04-November-10 | 3.05 | Call | Bond Future | 118737 | 119 | 118737 | 119 | 0.00 |
| 03/11/2010 | R210 On 04-November-10 | 3.15 | Call | Bond Future | 118637 | 119 | 118637 | 119 | 0.00 |
| 03/11/2010 | R210 On 04-November-10 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R210 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R210 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R211 On 04-November-10 | | | Bond Future | 2.24 | 102.2224 | 2.2370 | 102.2224 | 0.00 |
| 03/11/2010 | R211 On 04-November-10 | 2.75 | Call | Bond Future | 2942 | 3 | 2942 | 3 | 0.00 |
| 03/11/2010 | R211 On 04-November-10 | 2.80 | Call | Bond Future | 3224 | 3 | 3224 | 3 | 0.00 |
| 03/11/2010 | R211 On 04-November-10 | 2.70 | Call | Bond Future | 2660 | 3 | 2660 | 3 | 0.00 |
| 03/11/2010 | R211 On 04-November-10 | 2.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R211 On 04-November-10 | 2.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R211 On 04-November-10 | 2.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R211 On 03-February-11 | | | Bond Future | 2.07 | 102.4725 | 2.0710 | 102.4725 | 539.00 |
| 03/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 2401 | 2 | 2401 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 2676 | 3 | 2676 | 3 | 0.00 |
| 03/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 2124 | 2 | 2124 | 2 | 0.00 |
| 03/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R212 On 04-November-10 | | | Bond Future | 2.65 | 101.6986 | 2.6540 | 101.6986 | 0.00 |
| 03/11/2010 | R212 On 04-November-10 | 3.00 | Call | Bond Future | 3295 | 3 | 3295 | 3 | 0.00 |
| 03/11/2010 | R212 On 04-November-10 | 3.05 | Call | Bond Future | 3761 | 4 | 3761 | 4 | 0.00 |
| 03/11/2010 | R212 On 04-November-10 | 2.95 | Call | Bond Future | 2826 | 3 | 2826 | 3 | 0.00 |
| 03/11/2010 | R212 On 04-November-10 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R212 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R212 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.57 | 101.8207 | 2.5670 | 101.8207 | 1,868.00 |
| 03/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4065 | 4 | 4065 | 4 | 0.00 |
| 03/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4522 | 5 | 4522 | 5 | 0.00 |
| 03/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3605 | 4 | 3605 | 4 | 0.00 |
| 03/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/11/2010 | TRT1 On 04-November-10 | | | Index Future | 343.16 | 342.7930 | 343.1590 | 342.7930 | 0.00 |
| 03/11/2010 | TRT1 On 03-February-11 | | | Index Future | 348.25 | 347.8750 | 348.2480 | 347.8750 | 100.00 |
| 03/11/2010 | TRT1 On 05-May-11 | | | Index Future | 353.34 | 352.9560 | 353.3380 | 352.9560 | 0.00 |
| 04/11/2010 | AL7T On 04-November-10 | | | Index Future | 376.83 | 376.4990 | 376.8320 | 376.4990 | 0.00 |
| 04/11/2010 | AL7T On 03-February-11 | | | Index Future | 378.25 | 382.1580 | 378.2490 | 382.1580 | 30.00 |
| 04/11/2010 | ALBI On 04-November-10 | | | Index Future | 346.89 | 346.6450 | 346.8870 | 346.6450 | 0.00 |
| 04/11/2010 | ALBI On 03-February-11 | | | Index Future | 347.87 | 351.8550 | 347.8720 | 351.8550 | 1,132.00 |
| 04/11/2010 | ALBI On 05-May-11 | | | Index Future | 347.87 | 357.1000 | 347.8720 | 357.1000 | 0.00 |
| 04/11/2010 | CRD1 On 04-November-10 | | | Index Future | 152.75 | 152.3540 | 152.7500 | 152.3540 | 0.00 |
| 04/11/2010 | CRD1 On 03-February-11 | | | Index Future | 155.02 | 154.6140 | 155.0160 | 154.6140 | 2.00 |
| 04/11/2010 | CRD1 On 05-May-11 | | | Index Future | 157.28 | 156.8730 | 157.2820 | 156.8730 | 0.00 |
| 04/11/2010 | GOVI On 04-November-10 | | | GOVI | 347.48 | 347.2370 | 347.4810 | 347.2370 | 0.00 |
| 04/11/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 184810 | 18 | 184810 | 18 | 0.00 |
| 04/11/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 184710 | 18 | 184710 | 18 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 184910 | 18 | 184910 | 18 | 0.00 |
| 04/11/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | GOVI On 03-February-11 | | | GOVI | 348.49 | 352.4560 | 348.4870 | 352.4560 | 202.00 |
| 04/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 54870 | 9 | 54870 | 9 | 0.00 |
| 04/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 54770 | 9 | 54770 | 9 | 0.00 |
| 04/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 54970 | 9 | 54970 | 9 | 0.00 |
| 04/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | GOVI On 05-May-11 | | | GOVI | 348.49 | 357.7100 | 348.4870 | 357.7100 | 0.00 |
| 04/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 9 | 0 | 9 | 0.00 |
| 04/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 9 | 0 | 9 | 0.00 |
| 04/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 9 | 0 | 9 | 0.00 |
| 04/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 5230 | 0 | 5230 | 0 | 0.00 |
| 04/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 5030 | 0 | 5030 | 0 | 0.00 |
| 04/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 5130 | 0 | 5130 | 0 | 0.00 |
| 04/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 04/11/2010 | IGOV On 03-February-11 | | | Index Future | 144.56 | 146.7600 | 144.5630 | 146.7600 | 0.00 |
| 04/11/2010 | IGOV On 05-May-11 | | | Index Future | 144.56 | 148.9470 | 144.5630 | 148.9470 | 0.00 |
| 04/11/2010 | IGOV On 04-August-11 | | | Index Future | 144.56 | 151.2200 | 144.5630 | 151.2200 | 0.00 |
| 04/11/2010 | ILBI On 04-November-10 | | | Index Future | 397.48 | 391.5700 | 397.4810 | 391.5700 | 0.00 |
| 04/11/2010 | ILBI On 03-February-11 | | | Index Future | 403.34 | 397.4270 | 403.3400 | 397.4270 | 511.00 |
| 04/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 04/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 04/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 04/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 04/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 04/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 04/11/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 5.82 | 94.1730 | 5.8160 | 94.1730 | 2,500.00 |
| 04/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.69 | 94.2970 | 5.6900 | 94.2970 | 2,500.00 |
| 04/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.62 | 94.3640 | 5.6200 | 94.3640 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.56 | 94.4330 | 5.5590 | 94.4330 | 0.00 |
| 04/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.53 | 94.4610 | 5.5300 | 94.4610 | 5,500.00 |
| 04/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.51 | 94.4830 | 5.5100 | 94.4830 | 0.00 |
| 04/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.52 | 94.4570 | 5.5200 | 94.4570 | 4,500.00 |
| 04/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.61 | 94.3430 | 5.6100 | 94.3430 | 13,700.00 |
| 04/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.76 | 94.1800 | 5.7600 | 94.1800 | 5,200.00 |
| 04/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.97 | 93.9730 | 5.9700 | 93.9730 | 0.00 |
| 04/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.21 | 93.7360 | 6.2100 | 93.7360 | 0.00 |
| 04/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.39 | 93.5550 | 6.3900 | 93.5550 | 40,000.00 |
| 04/11/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 04/11/2010 | JN02 On 04-November-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/11/2010 | JN05 On 04-November-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/11/2010 | JN10 On 04-November-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/11/2010 | JN10 On 04-November-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | JN10 On 04-November-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | JN10 On 04-November-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/11/2010 | JN10 On 04-November-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | JN10 On 04-November-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/11/2010 | JN10 On 04-November-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | OTH1 On 04-November-10 | | | Index Future | 343.31 | 343.0820 | 343.3100 | 343.0820 | 0.00 |
| 04/11/2010 | OTH1 On 03-February-11 | | | Index Future | 344.18 | 348.2380 | 344.1820 | 348.2380 | 3.00 |
| 04/11/2010 | OTH1 On 05-May-11 | | | Index Future | 344.18 | 353.4290 | 344.1820 | 353.4290 | 0.00 |
| 04/11/2010 | R157 On 04-November-10 | | | Bond Future | 6.95 | 128.5003 | 6.9500 | 128.5003 | 0.00 |
| 04/11/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 7044 | 7 | 7044 | 7 | 0.00 |
| 04/11/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 7263 | 7 | 7263 | 7 | 0.00 |
| 04/11/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 2559 | 2 | 2559 | 2 | 0.00 |
| 04/11/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 6825 | 7 | 6825 | 7 | 0.00 |
| 04/11/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.39 | 130.4337 | 7.3890 | 130.4337 | 6,186.00 |
| 04/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2511 | 4 | 2511 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2685 | 4 | 2685 | 4 | 0.00 |
| 04/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2340 | 4 | 2340 | 4 | 0.00 |
| 04/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 04/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 04/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 04/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.94 | 125.5646 | 7.9410 | 125.5646 | 705.00 |
| 04/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 972 | 3 | 972 | 3 | 0.00 |
| 04/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1060 | 3 | 1060 | 3 | 0.00 |
| 04/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 811 | 3 | 811 | 3 | 0.00 |
| 04/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 889 | 3 | 889 | 3 | 0.00 |
| 04/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1874 | 0 | 1874 | 0 | 0.00 |
| 04/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 2002 | 1 | 2002 | 1 | 0.00 |
| 04/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1635 | 0 | 1635 | 0 | 0.00 |
| 04/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1752 | 0 | 1752 | 0 | 0.00 |
| 04/11/2010 | R157 On 04-August-11 | | | Bond Future | 8.57 | 127.4995 | 8.5740 | 127.4995 | 0.00 |
| 04/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 332 | 2 | 332 | 2 | 0.00 |
| 04/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 301 | 2 | 301 | 2 | 0.00 |
| 04/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 365 | 2 | 365 | 2 | 0.00 |
| 04/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 4284 | 1 | 4284 | 1 | 0.00 |
| 04/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 4612 | 1 | 4612 | 1 | 0.00 |
| 04/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 4447 | 1 | 4447 | 1 | 0.00 |
| 04/11/2010 | R186 On 04-November-10 | | | Bond Future | 7.93 | 127.1172 | 7.9300 | 127.1172 | 0.00 |
| 04/11/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 12790 | 13 | 12790 | 13 | 0.00 |
| 04/11/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 13235 | 13 | 13235 | 13 | 0.00 |
| 04/11/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 8186 | 8 | 8186 | 8 | 0.00 |
| 04/11/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 12342 | 12 | 12342 | 12 | 0.00 |
| 04/11/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.14 | 123.7438 | 8.1420 | 123.7438 | 23,682.00 |
| 04/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 8629 | 10 | 8629 | 10 | 0.00 |
| 04/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 9037 | 10 | 9037 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 8226 | 10 | 8226 | 10 | 0.00 |
| 04/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 1098 | 2 | 1098 | 2 | 3,000.00 |
| 04/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 04/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 5166 | 4 | 5166 | 4 | 0.00 |
| 04/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 04/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 373 | 0 | 373 | 0 | 0.00 |
| 04/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.39 | 125.5802 | 8.3910 | 125.5802 | 0.00 |
| 04/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5614 | 8 | 5614 | 8 | 0.00 |
| 04/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5921 | 8 | 5921 | 8 | 0.00 |
| 04/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 2004 | 3 | 2004 | 3 | 5,500.00 |
| 04/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 5315 | 8 | 5315 | 8 | 0.00 |
| 04/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2360 | 1 | 2360 | 1 | 0.00 |
| 04/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 5903 | 4 | 5903 | 4 | 0.00 |
| 04/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2033 | 1 | 2033 | 1 | 0.00 |
| 04/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2192 | 1 | 2192 | 1 | 0.00 |
| 04/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.65 | 122.2250 | 8.6540 | 122.2250 | 0.00 |
| 04/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 2836 | 5 | 2836 | 5 | 0.00 |
| 04/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3020 | 6 | 3020 | 6 | 0.00 |
| 04/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2659 | 5 | 2659 | 5 | 0.00 |
| 04/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 7022 | 4 | 7022 | 4 | 0.00 |
| 04/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 6401 | 4 | 6401 | 4 | 0.00 |
| 04/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6707 | 4 | 6707 | 4 | 0.00 |
| 04/11/2010 | R189 On 04-November-10 | | | Bond Future | 209.71 | 209.6308 | 209.7050 | 209.6308 | 0.00 |
| 04/11/2010 | R189 On 04-November-10 | 1.75 | Call | Bond Future | 207955 | 208 | 207955 | 208 | 0.00 |
| 04/11/2010 | R189 On 04-November-10 | 1.80 | Call | Bond Future | 207905 | 208 | 207905 | 208 | 0.00 |
| 04/11/2010 | R189 On 04-November-10 | 1.70 | Call | Bond Future | 208005 | 208 | 208005 | 208 | 0.00 |
| 04/11/2010 | R189 On 04-November-10 | 1.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R189 On 04-November-10 | 1.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R189 On 04-November-10 | 1.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R197 On 04-November-10 | | | Bond Future | 226.37 | 226.3851 | 226.3720 | 226.3851 | 0.00 |
| 04/11/2010 | R197 On 04-November-10 | 3.05 | Call | Bond Future | 223322 | 223 | 223322 | 223 | 0.00 |
| 04/11/2010 | R197 On 04-November-10 | 3.00 | Call | Bond Future | 223372 | 223 | 223372 | 223 | 0.00 |
| 04/11/2010 | R197 On 04-November-10 | 3.10 | Call | Bond Future | 223272 | 223 | 223272 | 223 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2010 | R197 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R197 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R197 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | | | Bond Future | 6.75 | 110.3628 | 6.7500 | 110.3628 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 6233 | 6 | 6233 | 6 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 6404 | 6 | 6404 | 6 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 6061 | 6 | 6061 | 6 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 7.50 | Call | Bond Future | 2728 | 3 | 2728 | 3 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 7.25 | Call | Bond Future | 1828 | 2 | 1828 | 2 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 8.00 | Call | Bond Future | 4499 | 4 | 4499 | 4 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 6.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 6.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R201 On 03-February-11 | | | Bond Future | 7.21 | 107.6117 | 7.2070 | 107.6117 | 639.00 |
| 04/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2748 | 4 | 2748 | 4 | 0.00 |
| 04/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2596 | 4 | 2596 | 4 | 0.00 |
| 04/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2901 | 4 | 2901 | 4 | 0.00 |
| 04/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 04/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 04/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 04/11/2010 | R201 On 05-May-11 | | | Bond Future | 7.80 | 109.2162 | 7.8020 | 109.2162 | 0.00 |
| 04/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 930 | 3 | 930 | 3 | 0.00 |
| 04/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1008 | 3 | 1008 | 3 | 0.00 |
| 04/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 855 | 3 | 855 | 3 | 0.00 |
| 04/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 1178 | 0 | 1178 | 0 | 0.00 |
| 04/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 1014 | 0 | 1014 | 0 | 0.00 |
| 04/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 1094 | 0 | 1094 | 0 | 0.00 |
| 04/11/2010 | R201 On 04-August-11 | | | Bond Future | 8.49 | 106.4884 | 8.4940 | 106.4884 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 144 | 2 | 144 | 2 | 0.00 |
| 04/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 129 | 2 | 129 | 2 | 0.00 |
| 04/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 168 | 2 | 168 | 2 | 0.00 |
| 04/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 3691 | 1 | 3691 | 1 | 0.00 |
| 04/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 3954 | 1 | 3954 | 1 | 0.00 |
| 04/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 3818 | 1 | 3818 | 1 | 0.00 |
| 04/11/2010 | R202 On 04-November-10 | | | Bond Future | 0.58 | 163.5091 | 0.5760 | 163.5091 | 0.00 |
| 04/11/2010 | R202 On 04-November-10 | 3.05 | Call | Bond Future | 55428 | 55 | 55428 | 55 | 0.00 |
| 04/11/2010 | R202 On 04-November-10 | 3.00 | Call | Bond Future | 54566 | 55 | 54566 | 55 | 0.00 |
| 04/11/2010 | R202 On 04-November-10 | 3.10 | Call | Bond Future | 56282 | 56 | 56282 | 56 | 0.00 |
| 04/11/2010 | R202 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R202 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R202 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.62 | 165.8519 | 0.6210 | 165.8519 | 6,500.00 |
| 04/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 34309 | 39 | 34309 | 39 | 0.00 |
| 04/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 35337 | 40 | 35337 | 40 | 0.00 |
| 04/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 33270 | 38 | 33270 | 38 | 0.00 |
| 04/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R203 On 04-November-10 | | | Bond Future | 7.54 | 104.8951 | 7.5400 | 104.8951 | 0.00 |
| 04/11/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 8738 | 9 | 8738 | 9 | 0.00 |
| 04/11/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 8496 | 8 | 8496 | 8 | 0.00 |
| 04/11/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 8980 | 9 | 8980 | 9 | 0.00 |
| 04/11/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.85 | 106.4723 | 7.8470 | 106.4723 | 1,402.00 |
| 04/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 3579 | 5 | 3579 | 5 | 0.00 |
| 04/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 3788 | 5 | 3788 | 5 | 0.00 |
| 04/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 3374 | 4 | 3374 | 4 | 0.00 |
| 04/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 04/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 04/11/2010 | R203 On 05-May-11 | | | Bond Future | 8.25 | 103.8948 | 8.2510 | 103.8948 | 0.00 |
| 04/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1751 | 3 | 1751 | 3 | 0.00 |
| 04/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1630 | 3 | 1630 | 3 | 0.00 |
| 04/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1877 | 4 | 1877 | 4 | 0.00 |
| 04/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1639 | 1 | 1639 | 1 | 0.00 |
| 04/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1879 | 1 | 1879 | 1 | 0.00 |
| 04/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1756 | 1 | 1756 | 1 | 0.00 |
| 04/11/2010 | R203 On 04-August-11 | | | Bond Future | 8.69 | 105.5002 | 8.6940 | 105.5002 | 0.00 |
| 04/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 885 | 3 | 885 | 3 | 0.00 |
| 04/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 954 | 3 | 954 | 3 | 0.00 |
| 04/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 820 | 3 | 820 | 3 | 0.00 |
| 04/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 4317 | 2 | 4317 | 2 | 0.00 |
| 04/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3972 | 2 | 3972 | 2 | 0.00 |
| 04/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 4142 | 2 | 4142 | 2 | 0.00 |
| 04/11/2010 | R204 On 04-November-10 | | | Bond Future | 7.67 | 105.0291 | 7.6650 | 105.0291 | 0.00 |
| 04/11/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 9025 | 9 | 9025 | 9 | 0.00 |
| 04/11/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 9293 | 9 | 9293 | 9 | 0.00 |
| 04/11/2010 | R204 On 04-November-10 | 9.00 | Call | Bond Future | 7671 | 8 | 7671 | 8 | 0.00 |
| 04/11/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 8756 | 9 | 8756 | 9 | 0.00 |
| 04/11/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R204 On 04-November-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.93 | 102.5785 | 7.9260 | 102.5785 | 1,876.00 |
| 04/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 3655 | 5 | 3655 | 5 | 0.00 |
| 04/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 3432 | 4 | 3432 | 4 | 0.00 |
| 04/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 3882 | 5 | 3882 | 5 | 0.00 |
| 04/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 351 | 0 | 351 | 0 | 0.00 |
| 04/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 456 | 0 | 456 | 0 | 0.00 |
| 04/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 04/11/2010 | R204 On 05-May-11 | | | Bond Future | 8.28 | 104.1044 | 8.2830 | 104.1044 | 0.00 |
| 04/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2617 | 4 | 2617 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2783 | 5 | 2783 | 5 | 0.00 |
| 04/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2456 | 4 | 2456 | 4 | 0.00 |
| 04/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1541 | 1 | 1541 | 1 | 0.00 |
| 04/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1325 | 1 | 1325 | 1 | 0.00 |
| 04/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1430 | 1 | 1430 | 1 | 0.00 |
| 04/11/2010 | R204 On 04-August-11 | | | Bond Future | 8.67 | 101.6776 | 8.6690 | 101.6776 | 0.00 |
| 04/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1019 | 3 | 1019 | 3 | 0.00 |
| 04/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 943 | 3 | 943 | 3 | 0.00 |
| 04/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1098 | 3 | 1098 | 3 | 0.00 |
| 04/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 4411 | 2 | 4411 | 2 | 0.00 |
| 04/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4805 | 2 | 4805 | 2 | 0.00 |
| 04/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4606 | 2 | 4606 | 2 | 0.00 |
| 04/11/2010 | R206 On 04-November-10 | | | Bond Future | 6.53 | 105.0598 | 6.5250 | 105.0598 | 0.00 |
| 04/11/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 5503 | 5 | 5503 | 5 | 0.00 |
| 04/11/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 5638 | 6 | 5638 | 6 | 0.00 |
| 04/11/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 5368 | 5 | 5368 | 5 | 0.00 |
| 04/11/2010 | R206 On 04-November-10 | 7.25 | Call | Bond Future | 2064 | 2 | 2064 | 2 | 0.00 |
| 04/11/2010 | R206 On 04-November-10 | 6.75 | Call | Bond Future | 646 | 1 | 646 | 1 | 0.00 |
| 04/11/2010 | R206 On 04-November-10 | 8.00 | Call | Bond Future | 4145 | 4 | 4145 | 4 | 0.00 |
| 04/11/2010 | R206 On 04-November-10 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R206 On 04-November-10 | 6.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R206 On 04-November-10 | 7.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R206 On 03-February-11 | | | Bond Future | 7.10 | 102.8742 | 7.0970 | 102.8742 | 0.00 |
| 04/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2369 | 4 | 2369 | 4 | 0.00 |
| 04/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 2490 | 4 | 2490 | 4 | 0.00 |
| 04/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2249 | 4 | 2249 | 4 | 0.00 |
| 04/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 04/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 04/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 04/11/2010 | R206 On 05-May-11 | | | Bond Future | 7.85 | 104.4059 | 7.8470 | 104.4059 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 403 | 2 | 403 | 2 | 0.00 |
| 04/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 364 | 2 | 364 | 2 | 0.00 |
| 04/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 445 | 2 | 445 | 2 | 0.00 |
| 04/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 1151 | 0 | 1151 | 0 | 0.00 |
| 04/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 1309 | 0 | 1309 | 0 | 0.00 |
| 04/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 1229 | 0 | 1229 | 0 | 0.00 |
| 04/11/2010 | R206 On 04-August-11 | | | Bond Future | 8.77 | 102.2487 | 8.7720 | 102.2487 | 0.00 |
| 04/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 34 | 1 | 34 | 1 | 0.00 |
| 04/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 38 | 1 | 38 | 1 | 0.00 |
| 04/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 29 | 1 | 29 | 1 | 0.00 |
| 04/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 3971 | 1 | 3971 | 1 | 0.00 |
| 04/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 3758 | 1 | 3758 | 1 | 0.00 |
| 04/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 3865 | 1 | 3865 | 1 | 0.00 |
| 04/11/2010 | R207 On 04-November-10 | | | Bond Future | 7.74 | 99.0090 | 7.7400 | 99.0090 | 0.00 |
| 04/11/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 9021 | 9 | 9021 | 9 | 0.00 |
| 04/11/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 9301 | 9 | 9301 | 9 | 0.00 |
| 04/11/2010 | R207 On 04-November-10 | 9.40 | Call | Bond Future | 9857 | 10 | 9857 | 10 | 0.00 |
| 04/11/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 8740 | 9 | 8740 | 9 | 0.00 |
| 04/11/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R207 On 04-November-10 | 9.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.99 | 96.8569 | 7.9860 | 96.8569 | 1,400.00 |
| 04/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 4788 | 6 | 4788 | 6 | 0.00 |
| 04/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 4538 | 5 | 4538 | 5 | 0.00 |
| 04/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5040 | 6 | 5040 | 6 | 0.00 |
| 04/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 04/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 04/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 04/11/2010 | R207 On 05-May-11 | | | Bond Future | 8.31 | 98.3063 | 8.3070 | 98.3063 | 0.00 |
| 04/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2740 | 4 | 2740 | 4 | 0.00 |
| 04/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2913 | 5 | 2913 | 5 | 0.00 |
| 04/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2573 | 4 | 2573 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1741 | 1 | 1741 | 1 | 0.00 |
| 04/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1505 | 1 | 1505 | 1 | 0.00 |
| 04/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1620 | 1 | 1620 | 1 | 0.00 |
| 04/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.66 | 96.1800 | 8.6560 | 96.1800 | 0.00 |
| 04/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1614 | 4 | 1614 | 4 | 0.00 |
| 04/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1510 | 3 | 1510 | 3 | 0.00 |
| 04/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1723 | 4 | 1723 | 4 | 0.00 |
| 04/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3738 | 2 | 3738 | 2 | 0.00 |
| 04/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 4101 | 2 | 4101 | 2 | 0.00 |
| 04/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3917 | 2 | 3917 | 2 | 0.00 |
| 04/11/2010 | R208 On 04-November-10 | | | Bond Future | 7.83 | 93.0074 | 7.8300 | 93.0074 | 0.00 |
| 04/11/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 8883 | 9 | 8883 | 9 | 0.00 |
| 04/11/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 9175 | 9 | 9175 | 9 | 0.00 |
| 04/11/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 8590 | 8 | 8590 | 8 | 0.00 |
| 04/11/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R208 On 03-February-11 | | | Bond Future | 8.05 | 94.4096 | 8.0460 | 94.4096 | 5,596.00 |
| 04/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4733 | 5 | 4733 | 5 | 0.00 |
| 04/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 4993 | 6 | 4993 | 6 | 0.00 |
| 04/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 4478 | 5 | 4478 | 5 | 0.00 |
| 04/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 383 | 0 | 383 | 0 | 0.00 |
| 04/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 04/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 04/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.34 | 92.4152 | 8.3370 | 92.4152 | 0.00 |
| 04/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2774 | 4 | 2774 | 4 | 0.00 |
| 04/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2601 | 4 | 2601 | 4 | 0.00 |
| 04/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2953 | 4 | 2953 | 4 | 0.00 |
| 04/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1647 | 1 | 1647 | 1 | 0.00 |
| 04/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1905 | 1 | 1905 | 1 | 0.00 |
| 04/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1772 | 1 | 1772 | 1 | 0.00 |
| 04/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.65 | 93.8436 | 8.6480 | 93.8436 | 0.00 |
| 04/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1796 | 4 | 1796 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 1912 | 4 | 1912 | 4 | 0.00 |
| 04/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1684 | 3 | 1684 | 3 | 0.00 |
| 04/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4394 | 2 | 4394 | 2 | 0.00 |
| 04/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 4008 | 2 | 4008 | 2 | 0.00 |
| 04/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 4199 | 2 | 4199 | 2 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | | | Bond Future | 7.97 | 82.0623 | 7.9700 | 82.0623 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 8674 | 9 | 8674 | 9 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 9057 | 9 | 9057 | 9 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 8288 | 8 | 8288 | 8 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 8.25 | Call | Bond Future | 2516 | 3 | 2516 | 3 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 9.25 | Call | Bond Future | 10555 | 11 | 10555 | 11 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 8.50 | Call | Bond Future | 4659 | 5 | 4659 | 5 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 7.75 | Put | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.12 | 83.2876 | 8.1230 | 83.2876 | 23,685.00 |
| 04/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 7599 | 9 | 7599 | 9 | 0.00 |
| 04/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 7941 | 9 | 7941 | 9 | 0.00 |
| 04/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 7257 | 8 | 7257 | 8 | 0.00 |
| 04/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 04/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 04/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 04/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.31 | 81.3848 | 8.3080 | 81.3848 | 0.00 |
| 04/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4067 | 6 | 4067 | 6 | 0.00 |
| 04/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4312 | 6 | 4312 | 6 | 0.00 |
| 04/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3828 | 5 | 3828 | 5 | 0.00 |
| 04/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2616 | 2 | 2616 | 2 | 0.00 |
| 04/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2264 | 2 | 2264 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2435 | 2 | 2435 | 2 | 0.00 |
| 04/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.50 | 82.6397 | 8.5010 | 82.6397 | 0.00 |
| 04/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4002 | 6 | 4002 | 6 | 0.00 |
| 04/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4212 | 6 | 4212 | 6 | 0.00 |
| 04/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3797 | 6 | 3797 | 6 | 0.00 |
| 04/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12281 | 15 | 12281 | 15 | 0.00 |
| 04/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 598 | 0 | 598 | 0 | 0.00 |
| 04/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4224 | 3 | 4224 | 3 | 0.00 |
| 04/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3805 | 2 | 3805 | 2 | 0.00 |
| 04/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4010 | 3 | 4010 | 3 | 0.00 |
| 04/11/2010 | R210 On 04-November-10 | | | Bond Future | 121.78 | 121.7873 | 121.7802 | 121.7873 | 0.00 |
| 04/11/2010 | R210 On 04-November-10 | 3.10 | Call | Bond Future | 118680 | 119 | 118680 | 119 | 0.00 |
| 04/11/2010 | R210 On 04-November-10 | 3.15 | Call | Bond Future | 118630 | 119 | 118630 | 119 | 0.00 |
| 04/11/2010 | R210 On 04-November-10 | 3.05 | Call | Bond Future | 118730 | 119 | 118730 | 119 | 0.00 |
| 04/11/2010 | R210 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R210 On 04-November-10 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R210 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R211 On 04-November-10 | | | Bond Future | 2.22 | 102.2049 | 2.2180 | 102.2049 | 0.00 |
| 04/11/2010 | R211 On 04-November-10 | 2.75 | Call | Bond Future | 3053 | 3 | 3053 | 3 | 0.00 |
| 04/11/2010 | R211 On 04-November-10 | 2.70 | Call | Bond Future | 2771 | 3 | 2771 | 3 | 0.00 |
| 04/11/2010 | R211 On 04-November-10 | 2.80 | Call | Bond Future | 3335 | 3 | 3335 | 3 | 0.00 |
| 04/11/2010 | R211 On 04-November-10 | 2.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R211 On 04-November-10 | 2.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R211 On 04-November-10 | 2.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R211 On 03-February-11 | | | Bond Future | 2.33 | 102.4554 | 2.3250 | 102.4554 | 539.00 |
| 04/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 971 | 2 | 971 | 2 | 0.00 |
| 04/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 1247 | 3 | 1247 | 3 | 0.00 |
| 04/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 695 | 2 | 695 | 2 | 0.00 |
| 04/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R212 On 04-November-10 | | | Bond Future | 2.65 | 101.6792 | 2.6540 | 101.6792 | 0.00 |
| 04/11/2010 | R212 On 04-November-10 | 3.00 | Call | Bond Future | 3295 | 3 | 3295 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/11/2010 | R212 On 04-November-10 | 3.05 | Call | Bond Future | 3761 | 4 | 3761 | 4 | 0.00 |
| 04/11/2010 | R212 On 04-November-10 | 2.95 | Call | Bond Future | 2826 | 3 | 2826 | 3 | 0.00 |
| 04/11/2010 | R212 On 04-November-10 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R212 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R212 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.73 | 101.8015 | 2.7280 | 101.8015 | 1,868.00 |
| 04/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 2531 | 4 | 2531 | 4 | 0.00 |
| 04/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 2988 | 5 | 2988 | 5 | 0.00 |
| 04/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 2071 | 4 | 2071 | 4 | 0.00 |
| 04/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/11/2010 | TRT1 On 04-November-10 | | | Index Future | 344.40 | 343.1590 | 344.3960 | 343.1590 | 0.00 |
| 04/11/2010 | TRT1 On 03-February-11 | | | Index Future | 349.51 | 348.2480 | 349.5050 | 348.2480 | 100.00 |
| 04/11/2010 | TRT1 On 05-May-11 | | | Index Future | 354.61 | 353.3380 | 354.6130 | 353.3380 | 0.00 |
| 05/11/2010 | AL7T On 03-February-11 | | | Index Future | 384.04 | 378.2490 | 384.0370 | 378.2490 | 30.00 |
| 05/11/2010 | ALBI On 03-February-11 | | | Index Future | 353.03 | 347.8720 | 353.0310 | 347.8720 | 1,132.00 |
| 05/11/2010 | ALBI On 05-May-11 | | | Index Future | 358.25 | 347.8720 | 358.2530 | 347.8720 | 0.00 |
| 05/11/2010 | CRD1 On 03-February-11 | | | Index Future | 157.22 | 155.0160 | 157.2190 | 155.0160 | 2.00 |
| 05/11/2010 | CRD1 On 05-May-11 | | | Index Future | 159.51 | 157.2820 | 159.5090 | 157.2820 | 0.00 |
| 05/11/2010 | GOVI On 03-February-11 | | | GOVI | 353.65 | 348.4870 | 353.6510 | 348.4870 | 202.00 |
| 05/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 106510 | 5 | 106510 | 5 | 0.00 |
| 05/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 106610 | 5 | 106610 | 5 | 0.00 |
| 05/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 106410 | 5 | 106410 | 5 | 0.00 |
| 05/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | GOVI On 05-May-11 | | | GOVI | 358.88 | 348.4870 | 358.8830 | 348.4870 | 0.00 |
| 05/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 98830 | 0 | 98830 | 0 | 0.00 |
| 05/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 98730 | 0 | 98730 | 0 | 0.00 |
| 05/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 98930 | 0 | 98930 | 0 | 0.00 |
| 05/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 05/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 05/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/11/2010 | IGOV On 03-February-11 | | | Index Future | 147.30 | 144.5630 | 147.3010 | 144.5630 | 0.00 |
| 05/11/2010 | IGOV On 05-May-11 | | | Index Future | 149.48 | 144.5630 | 149.4800 | 144.5630 | 0.00 |
| 05/11/2010 | IGOV On 04-August-11 | | | Index Future | 151.69 | 144.5630 | 151.6870 | 144.5630 | 0.00 |
| 05/11/2010 | ILBI On 03-February-11 | | | Index Future | 403.48 | 403.3400 | 403.4770 | 403.3400 | 370.00 |
| 05/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 05/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 05/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 05/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 05/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 05/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 05/11/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 5.81 | 94.1840 | 5.8100 | 94.1840 | 2,500.00 |
| 05/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.68 | 94.3100 | 5.6800 | 94.3100 | 2,500.00 |
| 05/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.62 | 94.3800 | 5.6200 | 94.3800 | 0.00 |
| 05/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.55 | 94.4410 | 5.5500 | 94.4410 | 0.00 |
| 05/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.52 | 94.4700 | 5.5200 | 94.4700 | 5,500.00 |
| 05/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.51 | 94.4900 | 5.5100 | 94.4900 | 0.00 |
| 05/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.53 | 94.4800 | 5.5300 | 94.4800 | 4,500.00 |
| 05/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.62 | 94.3900 | 5.6200 | 94.3900 | 13,700.00 |
| 05/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.77 | 94.2400 | 5.7700 | 94.2400 | 5,200.00 |
| 05/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.98 | 94.0300 | 5.9800 | 94.0300 | 0.00 |
| 05/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.22 | 93.7900 | 6.2200 | 93.7900 | 0.00 |
| 05/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.39 | 93.6100 | 6.3900 | 93.6100 | 40,000.00 |
| 05/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 05/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 05/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 05/11/2010 | OTH1 On 03-February-11 | | | Index Future | 349.31 | 344.1820 | 349.3090 | 344.1820 | 3.00 |
| 05/11/2010 | OTH1 On 05-May-11 | | | Index Future | 354.48 | 344.1820 | 354.4760 | 344.1820 | 0.00 |
| 05/11/2010 | R157 On 04-November-10 | | | Bond Future | 6.95 | 128.5003 | 6.9500 | 128.5003 | 0.00 |
| 05/11/2010 | R157 On 03-February-11 | | | Bond Future | 6.96 | 128.8810 | 6.9640 | 128.8810 | 6,186.00 |
| 05/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 4168 | 3 | 4168 | 3 | 0.00 |
| 05/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 4371 | 3 | 4371 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3967 | 2 | 3967 | 2 | 0.00 |
| 05/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 05/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 05/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 05/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.04 | 122.1331 | 7.0360 | 122.1331 | 705.00 |
| 05/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 3321 | 1 | 3321 | 1 | 0.00 |
| 05/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 3490 | 1 | 3490 | 1 | 0.00 |
| 05/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 3154 | 1 | 3154 | 1 | 0.00 |
| 05/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2991 | 1 | 2991 | 1 | 0.00 |
| 05/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 429 | 2 | 429 | 2 | 0.00 |
| 05/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 387 | 2 | 387 | 2 | 0.00 |
| 05/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 313 | 2 | 313 | 2 | 0.00 |
| 05/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 348 | 2 | 348 | 2 | 0.00 |
| 05/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.12 | 122.1308 | 7.1160 | 122.1308 | 0.00 |
| 05/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2525 | 0 | 2525 | 0 | 0.00 |
| 05/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2654 | 0 | 2654 | 0 | 0.00 |
| 05/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 2398 | 0 | 2398 | 0 | 0.00 |
| 05/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1078 | 5 | 1078 | 5 | 0.00 |
| 05/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 942 | 4 | 942 | 4 | 0.00 |
| 05/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1009 | 4 | 1009 | 4 | 0.00 |
| 05/11/2010 | R186 On 04-November-10 | | | Bond Future | 7.93 | 127.1172 | 7.9300 | 127.1172 | 0.00 |
| 05/11/2010 | R186 On 03-February-11 | | | Bond Future | 7.97 | 122.1894 | 7.9670 | 122.1894 | 23,682.00 |
| 05/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 10261 | 9 | 10261 | 9 | 0.00 |
| 05/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 10687 | 9 | 10687 | 9 | 0.00 |
| 05/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 9837 | 8 | 9837 | 8 | 0.00 |
| 05/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 1670 | 1 | 1670 | 1 | 3,000.00 |
| 05/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 05/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 3946 | 5 | 3946 | 5 | 0.00 |
| 05/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 05/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 05/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.03 | 122.1898 | 8.0270 | 122.1898 | 0.00 |
| 05/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 8239 | 6 | 8239 | 6 | 0.00 |
| 05/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 8605 | 6 | 8605 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 7878 | 5 | 7878 | 5 | 0.00 |
| 05/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 3533 | 2 | 3533 | 2 | 5,500.00 |
| 05/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1299 | 2 | 1299 | 2 | 0.00 |
| 05/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 3808 | 6 | 3808 | 6 | 0.00 |
| 05/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1093 | 2 | 1093 | 2 | 0.00 |
| 05/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1192 | 2 | 1192 | 2 | 0.00 |
| 05/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.09 | 116.9394 | 8.0900 | 116.9394 | 0.00 |
| 05/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 5441 | 3 | 5441 | 3 | 0.00 |
| 05/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 5171 | 3 | 5171 | 3 | 0.00 |
| 05/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 5718 | 3 | 5718 | 3 | 0.00 |
| 05/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 3644 | 6 | 3644 | 6 | 0.00 |
| 05/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4078 | 7 | 4078 | 7 | 0.00 |
| 05/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 3856 | 7 | 3856 | 7 | 0.00 |
| 05/11/2010 | R189 On 04-November-10 | | | Bond Future | 209.71 | 209.6308 | 209.7050 | 209.6308 | 0.00 |
| 05/11/2010 | R197 On 04-November-10 | | | Bond Future | 226.37 | 226.3851 | 226.3720 | 226.3851 | 0.00 |
| 05/11/2010 | R201 On 04-November-10 | | | Bond Future | 6.75 | 110.3628 | 6.7500 | 110.3628 | 0.00 |
| 05/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.75 | 106.2886 | 6.7500 | 106.2886 | 639.00 |
| 05/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 4266 | 3 | 4266 | 3 | 0.00 |
| 05/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 4102 | 3 | 4102 | 3 | 0.00 |
| 05/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4430 | 3 | 4430 | 3 | 0.00 |
| 05/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 05/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 05/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 05/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.81 | 106.2876 | 6.8140 | 106.2876 | 0.00 |
| 05/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 3164 | 1 | 3164 | 1 | 0.00 |
| 05/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 3025 | 1 | 3025 | 1 | 0.00 |
| 05/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 3305 | 1 | 3305 | 1 | 0.00 |
| 05/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 134 | 1 | 134 | 1 | 0.00 |
| 05/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 170 | 1 | 170 | 1 | 0.00 |
| 05/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 151 | 1 | 151 | 1 | 0.00 |
| 05/11/2010 | R201 On 04-August-11 | | | Bond Future | 6.89 | 101.9129 | 6.8880 | 101.9129 | 0.00 |
| 05/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1818 | 0 | 1818 | 0 | 0.00 |
| 05/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1931 | 0 | 1931 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1721 | 0 | 1721 | 0 | 0.00 |
| 05/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 772 | 4 | 772 | 4 | 0.00 |
| 05/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 680 | 4 | 680 | 4 | 0.00 |
| 05/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 718 | 4 | 718 | 4 | 0.00 |
| 05/11/2010 | R202 On 04-November-10 | | | Bond Future | 0.58 | 163.5091 | 0.5760 | 163.5091 | 0.00 |
| 05/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.50 | 3.0500 | 0.4980 | 3.0500 | 3,320.00 |
| 05/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 57081 | 0 | 57081 | 0 | 0.00 |
| 05/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 57928 | 0 | 57928 | 0 | 0.00 |
| 05/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 56225 | 0 | 56225 | 0 | 0.00 |
| 05/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.42 | 160.9681 | 0.4210 | 160.9681 | 6,500.00 |
| 05/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 39971 | 34 | 39971 | 34 | 0.00 |
| 05/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 38932 | 33 | 38932 | 33 | 0.00 |
| 05/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 40999 | 35 | 40999 | 35 | 0.00 |
| 05/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | R203 On 04-November-10 | | | Bond Future | 7.54 | 104.8951 | 7.5400 | 104.8951 | 0.00 |
| 05/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.54 | 105.3597 | 7.5440 | 105.3597 | 1,402.00 |
| 05/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4972 | 4 | 4972 | 4 | 0.00 |
| 05/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 5202 | 4 | 5202 | 4 | 0.00 |
| 05/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 4744 | 3 | 4744 | 3 | 0.00 |
| 05/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 05/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 05/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 05/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.62 | 101.2330 | 7.6230 | 101.2330 | 0.00 |
| 05/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3748 | 2 | 3748 | 2 | 0.00 |
| 05/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3936 | 2 | 3936 | 2 | 0.00 |
| 05/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 3563 | 2 | 3563 | 2 | 0.00 |
| 05/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 696 | 2 | 696 | 2 | 0.00 |
| 05/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 582 | 2 | 582 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 637 | 2 | 637 | 2 | 0.00 |
| 05/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.71 | 101.2365 | 7.7080 | 101.2365 | 0.00 |
| 05/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2951 | 1 | 2951 | 1 | 0.00 |
| 05/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2806 | 1 | 2806 | 1 | 0.00 |
| 05/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 3100 | 1 | 3100 | 1 | 0.00 |
| 05/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1451 | 4 | 1451 | 4 | 0.00 |
| 05/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1635 | 4 | 1635 | 4 | 0.00 |
| 05/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1541 | 4 | 1541 | 4 | 0.00 |
| 05/11/2010 | R204 On 04-November-10 | | | Bond Future | 7.67 | 105.0291 | 7.6650 | 105.0291 | 0.00 |
| 05/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.66 | 101.4887 | 7.6580 | 101.4887 | 1,876.00 |
| 05/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4999 | 4 | 4999 | 4 | 0.00 |
| 05/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 4750 | 3 | 4750 | 3 | 0.00 |
| 05/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 5251 | 4 | 5251 | 4 | 0.00 |
| 05/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 05/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 05/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 05/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.73 | 101.4873 | 7.7330 | 101.4873 | 0.00 |
| 05/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 4820 | 3 | 4820 | 3 | 0.00 |
| 05/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 4602 | 2 | 4602 | 2 | 0.00 |
| 05/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 5042 | 3 | 5042 | 3 | 0.00 |
| 05/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 493 | 1 | 493 | 1 | 0.00 |
| 05/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 596 | 2 | 596 | 2 | 0.00 |
| 05/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 542 | 1 | 542 | 1 | 0.00 |
| 05/11/2010 | R204 On 04-August-11 | | | Bond Future | 7.81 | 97.4901 | 7.8130 | 97.4901 | 0.00 |
| 05/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 3000 | 1 | 3000 | 1 | 0.00 |
| 05/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 3159 | 1 | 3159 | 1 | 0.00 |
| 05/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2844 | 1 | 2844 | 1 | 0.00 |
| 05/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2086 | 5 | 2086 | 5 | 0.00 |
| 05/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 1853 | 4 | 1853 | 4 | 0.00 |
| 05/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 1967 | 5 | 1967 | 5 | 0.00 |
| 05/11/2010 | R206 On 04-November-10 | | | Bond Future | 6.53 | 105.0598 | 6.5250 | 105.0598 | 0.00 |
| 05/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.54 | 101.5404 | 6.5400 | 101.5404 | 0.00 |
| 05/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3814 | 2 | 3814 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3941 | 2 | 3941 | 2 | 0.00 |
| 05/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3687 | 2 | 3687 | 2 | 0.00 |
| 05/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 05/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 05/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 05/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.60 | 101.5410 | 6.6040 | 101.5410 | 0.00 |
| 05/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 2289 | 0 | 2289 | 0 | 0.00 |
| 05/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2395 | 0 | 2395 | 0 | 0.00 |
| 05/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 2184 | 0 | 2184 | 0 | 0.00 |
| 05/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 132 | 1 | 132 | 1 | 0.00 |
| 05/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 104 | 1 | 104 | 1 | 0.00 |
| 05/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 117 | 1 | 117 | 1 | 0.00 |
| 05/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.68 | 97.7904 | 6.6800 | 97.7904 | 0.00 |
| 05/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1285 | 0 | 1285 | 0 | 0.00 |
| 05/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 1216 | 0 | 1216 | 0 | 0.00 |
| 05/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1355 | 0 | 1355 | 0 | 0.00 |
| 05/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 532 | 4 | 532 | 4 | 0.00 |
| 05/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 615 | 4 | 615 | 4 | 0.00 |
| 05/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 573 | 4 | 573 | 4 | 0.00 |
| 05/11/2010 | R207 On 04-November-10 | | | Bond Future | 7.74 | 99.0090 | 7.7400 | 99.0090 | 0.00 |
| 05/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.74 | 95.8350 | 7.7390 | 95.8350 | 1,400.00 |
| 05/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 6170 | 5 | 6170 | 5 | 0.00 |
| 05/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 5902 | 5 | 5902 | 5 | 0.00 |
| 05/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 6440 | 5 | 6440 | 5 | 0.00 |
| 05/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 05/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 05/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 05/11/2010 | R207 On 05-May-11 | | | Bond Future | 7.81 | 95.8385 | 7.8100 | 95.8385 | 0.00 |
| 05/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 4790 | 3 | 4790 | 3 | 0.00 |
| 05/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 4567 | 3 | 4567 | 3 | 0.00 |
| 05/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 5017 | 3 | 5017 | 3 | 0.00 |
| 05/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 644 | 2 | 644 | 2 | 0.00 |
| 05/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 770 | 2 | 770 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 705 | 2 | 705 | 2 | 0.00 |
| 05/11/2010 | R207 On 04-August-11 | | | Bond Future | 7.89 | 92.2115 | 7.8870 | 92.2115 | 0.00 |
| 05/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3856 | 2 | 3856 | 2 | 0.00 |
| 05/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 4040 | 2 | 4040 | 2 | 0.00 |
| 05/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 3676 | 2 | 3676 | 2 | 0.00 |
| 05/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 1844 | 4 | 1844 | 4 | 0.00 |
| 05/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 1632 | 4 | 1632 | 4 | 0.00 |
| 05/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 1735 | 4 | 1735 | 4 | 0.00 |
| 05/11/2010 | R208 On 04-November-10 | | | Bond Future | 7.83 | 93.0074 | 7.8300 | 93.0074 | 0.00 |
| 05/11/2010 | R208 On 03-February-11 | | | Bond Future | 7.83 | 93.5467 | 7.8280 | 93.5467 | 5,596.00 |
| 05/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 5989 | 5 | 5989 | 5 | 0.00 |
| 05/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 6266 | 5 | 6266 | 5 | 0.00 |
| 05/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 5713 | 4 | 5713 | 4 | 0.00 |
| 05/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 05/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 05/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 171 | 0 | 171 | 0 | 0.00 |
| 05/11/2010 | R208 On 05-May-11 | | | Bond Future | 7.89 | 90.1766 | 7.8940 | 90.1766 | 0.00 |
| 05/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 4654 | 3 | 4654 | 3 | 0.00 |
| 05/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 4886 | 3 | 4886 | 3 | 0.00 |
| 05/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 4426 | 3 | 4426 | 3 | 0.00 |
| 05/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 934 | 2 | 934 | 2 | 0.00 |
| 05/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 784 | 2 | 784 | 2 | 0.00 |
| 05/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 856 | 2 | 856 | 2 | 0.00 |
| 05/11/2010 | R208 On 04-August-11 | | | Bond Future | 7.96 | 90.1769 | 7.9630 | 90.1769 | 0.00 |
| 05/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3876 | 2 | 3876 | 2 | 0.00 |
| 05/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 4063 | 2 | 4063 | 2 | 0.00 |
| 05/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 3693 | 2 | 3693 | 2 | 0.00 |
| 05/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2216 | 4 | 2216 | 4 | 0.00 |
| 05/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 1972 | 4 | 1972 | 4 | 0.00 |
| 05/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2091 | 4 | 2091 | 4 | 0.00 |
| 05/11/2010 | R209 On 04-November-10 | | | Bond Future | 7.97 | 82.0623 | 7.9700 | 82.0623 | 0.00 |
| 05/11/2010 | R209 On 03-February-11 | | | Bond Future | 7.99 | 82.2939 | 7.9850 | 82.2939 | 23,685.00 |
| 05/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 8733 | 8 | 8733 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 9088 | 8 | 9088 | 8 | 0.00 |
| 05/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 8377 | 7 | 8377 | 7 | 0.00 |
| 05/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 05/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 183 | 0 | 183 | 0 | 0.00 |
| 05/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 210 | 0 | 210 | 0 | 0.00 |
| 05/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.03 | 79.1669 | 8.0300 | 79.1669 | 0.00 |
| 05/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 5677 | 4 | 5677 | 4 | 0.00 |
| 05/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 5969 | 4 | 5969 | 4 | 0.00 |
| 05/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 5390 | 4 | 5390 | 4 | 0.00 |
| 05/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 1716 | 3 | 1716 | 3 | 0.00 |
| 05/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1459 | 2 | 1459 | 2 | 0.00 |
| 05/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 1583 | 2 | 1583 | 2 | 0.00 |
| 05/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.08 | 79.1661 | 8.0760 | 79.1661 | 0.00 |
| 05/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 6186 | 4 | 6186 | 4 | 0.00 |
| 05/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 6454 | 4 | 6454 | 4 | 0.00 |
| 05/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 5922 | 4 | 5922 | 4 | 0.00 |
| 05/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 15660 | 12 | 15660 | 12 | 0.00 |
| 05/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 297 | 1 | 297 | 1 | 0.00 |
| 05/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 2670 | 4 | 2670 | 4 | 0.00 |
| 05/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2367 | 4 | 2367 | 4 | 0.00 |
| 05/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 2515 | 4 | 2515 | 4 | 0.00 |
| 05/11/2010 | R210 On 04-November-10 | | | Bond Future | 121.78 | 121.7873 | 121.7802 | 121.7873 | 0.00 |
| 05/11/2010 | R211 On 04-November-10 | | | Bond Future | 2.22 | 102.2049 | 2.2180 | 102.2049 | 0.00 |
| 05/11/2010 | R211 On 03-February-11 | | | Bond Future | 2.03 | 101.0264 | 2.0310 | 101.0264 | 539.00 |
| 05/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 2628 | 1 | 2628 | 1 | 0.00 |
| 05/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 2903 | 1 | 2903 | 1 | 0.00 |
| 05/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 2351 | 1 | 2351 | 1 | 0.00 |
| 05/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | R212 On 04-November-10 | | | Bond Future | 2.65 | 101.6792 | 2.6540 | 101.6792 | 0.00 |
| 05/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.57 | 100.2679 | 2.5680 | 100.2679 | 1,868.00 |
| 05/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4055 | 3 | 4055 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4512 | 3 | 4512 | 3 | 0.00 |
| 05/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3595 | 2 | 3595 | 2 | 0.00 |
| 05/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2010 | TRT1 On 03-February-11 | | | Index Future | 354.48 | 349.5050 | 354.4840 | 349.5050 | 100.00 |
| 05/11/2010 | TRT1 On 05-May-11 | | | Index Future | 359.65 | 354.6130 | 359.6480 | 354.6130 | 0.00 |
| 08/11/2010 | AL7T On 03-February-11 | | | Index Future | 382.99 | 384.0370 | 382.9890 | 384.0370 | 30.00 |
| 08/11/2010 | ALBI On 03-February-11 | | | Index Future | 352.08 | 353.0310 | 352.0760 | 353.0310 | 1,132.00 |
| 08/11/2010 | ALBI On 05-May-11 | | | Index Future | 357.29 | 358.2530 | 357.2900 | 358.2530 | 0.00 |
| 08/11/2010 | CRD1 On 03-February-11 | | | Index Future | 157.09 | 157.2190 | 157.0880 | 157.2190 | 2.00 |
| 08/11/2010 | CRD1 On 05-May-11 | | | Index Future | 159.38 | 159.5090 | 159.3770 | 159.5090 | 0.00 |
| 08/11/2010 | GOVI On 03-February-11 | | | GOVI | 352.76 | 353.6510 | 352.7550 | 353.6510 | 202.00 |
| 08/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 97550 | 11 | 97550 | 11 | 0.00 |
| 08/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 97650 | 11 | 97650 | 11 | 0.00 |
| 08/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 97450 | 11 | 97450 | 11 | 0.00 |
| 08/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | GOVI On 05-May-11 | | | GOVI | 357.98 | 358.8830 | 357.9790 | 358.8830 | 0.00 |
| 08/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 89790 | 10 | 89790 | 10 | 0.00 |
| 08/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 89690 | 10 | 89690 | 10 | 0.00 |
| 08/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 89890 | 10 | 89890 | 10 | 0.00 |
| 08/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 08/11/2010 | IGOV On 03-February-11 | | | Index Future | 147.32 | 147.3010 | 147.3230 | 147.3010 | 0.00 |
| 08/11/2010 | IGOV On 05-May-11 | | | Index Future | 149.51 | 149.4800 | 149.5050 | 149.4800 | 0.00 |
| 08/11/2010 | IGOV On 04-August-11 | | | Index Future | 151.71 | 151.6870 | 151.7120 | 151.6870 | 0.00 |
| 08/11/2010 | ILBI On 03-February-11 | | | Index Future | 404.80 | 403.4770 | 404.7990 | 403.4770 | 370.00 |
| 08/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 08/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 08/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 08/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 08/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 08/11/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 5.85 | 94.1900 | 5.8460 | 94.1900 | 2,500.00 |
| 08/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.70 | 94.3200 | 5.6960 | 94.3200 | 2,500.00 |
| 08/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.64 | 94.3800 | 5.6430 | 94.3800 | 0.00 |
| 08/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.55 | 94.4500 | 5.5540 | 94.4500 | 0.00 |
| 08/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.53 | 94.4800 | 5.5250 | 94.4800 | 5,500.00 |
| 08/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.52 | 94.4900 | 5.5240 | 94.4900 | 0.00 |
| 08/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.53 | 94.4700 | 5.5320 | 94.4700 | 4,500.00 |
| 08/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.63 | 94.3800 | 5.6300 | 94.3800 | 13,700.00 |
| 08/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.78 | 94.2300 | 5.7780 | 94.2300 | 5,200.00 |
| 08/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.99 | 94.0200 | 5.9930 | 94.0200 | 0.00 |
| 08/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.24 | 93.7800 | 6.2380 | 93.7800 | 0.00 |
| 08/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.38 | 93.6100 | 6.3840 | 93.6100 | 40,000.00 |
| 08/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/11/2010 | OTH1 On 03-February-11 | | | Index Future | 348.04 | 349.3090 | 348.0390 | 349.3090 | 3.00 |
| 08/11/2010 | OTH1 On 05-May-11 | | | Index Future | 353.19 | 354.4760 | 353.1930 | 354.4760 | 0.00 |
| 08/11/2010 | R157 On 04-November-10 | | | Bond Future | 6.95 | 128.5003 | 6.9500 | 128.5003 | 0.00 |
| 08/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.01 | 130.7642 | 7.0120 | 130.7642 | 6,186.00 |
| 08/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3962 | 4 | 3962 | 4 | 0.00 |
| 08/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 4163 | 4 | 4163 | 4 | 0.00 |
| 08/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3762 | 4 | 3762 | 4 | 0.00 |
| 08/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 08/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 08/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 08/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.09 | 125.8854 | 7.0870 | 125.8854 | 705.00 |
| 08/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 3139 | 3 | 3139 | 3 | 0.00 |
| 08/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 3305 | 3 | 3305 | 3 | 0.00 |
| 08/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2816 | 3 | 2816 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |
| 08/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 424 | 0 | 424 | 0 | 0.00 |
| 08/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 470 | 0 | 470 | 0 | 0.00 |
| 08/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 08/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 382 | 0 | 382 | 0 | 0.00 |
| 08/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.17 | 127.7617 | 7.1700 | 127.7617 | 0.00 |
| 08/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2379 | 3 | 2379 | 3 | 0.00 |
| 08/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2505 | 3 | 2505 | 3 | 0.00 |
| 08/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 2256 | 2 | 2256 | 2 | 0.00 |
| 08/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1151 | 1 | 1151 | 1 | 0.00 |
| 08/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1008 | 1 | 1008 | 1 | 0.00 |
| 08/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1078 | 1 | 1078 | 1 | 0.00 |
| 08/11/2010 | R186 On 04-November-10 | | | Bond Future | 7.93 | 127.1172 | 7.9300 | 127.1172 | 0.00 |
| 08/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.02 | 123.9815 | 8.0240 | 123.9815 | 23,682.00 |
| 08/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 9699 | 10 | 9699 | 10 | 0.00 |
| 08/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 10121 | 11 | 10121 | 11 | 0.00 |
| 08/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 9279 | 10 | 9279 | 10 | 0.00 |
| 08/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 1418 | 2 | 1418 | 2 | 3,000.00 |
| 08/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 08/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 4282 | 4 | 4282 | 4 | 0.00 |
| 08/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 08/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 08/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.09 | 125.8140 | 8.0850 | 125.8140 | 0.00 |
| 08/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 7757 | 8 | 7757 | 8 | 0.00 |
| 08/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 8115 | 9 | 8115 | 9 | 0.00 |
| 08/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 3214 | 4 | 3214 | 4 | 5,500.00 |
| 08/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 7404 | 8 | 7404 | 8 | 0.00 |
| 08/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1413 | 1 | 1413 | 1 | 0.00 |
| 08/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4077 | 4 | 4077 | 4 | 0.00 |
| 08/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1191 | 1 | 1191 | 1 | 0.00 |
| 08/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1299 | 1 | 1299 | 1 | 0.00 |
| 08/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.15 | 122.3949 | 8.1500 | 122.3949 | 0.00 |
| 08/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 5079 | 5 | 5079 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 4819 | 5 | 4819 | 5 | 0.00 |
| 08/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 5346 | 6 | 5346 | 6 | 0.00 |
| 08/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 3870 | 4 | 3870 | 4 | 0.00 |
| 08/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4324 | 4 | 4324 | 4 | 0.00 |
| 08/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 08/11/2010 | R189 On 04-November-10 | | | Bond Future | 209.71 | 209.6308 | 209.7050 | 209.6308 | 0.00 |
| 08/11/2010 | R197 On 04-November-10 | | | Bond Future | 226.37 | 226.3851 | 226.3720 | 226.3851 | 0.00 |
| 08/11/2010 | R201 On 04-November-10 | | | Bond Future | 6.75 | 110.3628 | 6.7500 | 110.3628 | 0.00 |
| 08/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.79 | 107.8697 | 6.7870 | 107.8697 | 639.00 |
| 08/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 4137 | 4 | 4137 | 4 | 0.00 |
| 08/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3974 | 4 | 3974 | 4 | 0.00 |
| 08/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4301 | 4 | 4301 | 4 | 0.00 |
| 08/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 08/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 08/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 08/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.85 | 109.4649 | 6.8530 | 109.4649 | 0.00 |
| 08/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 3047 | 3 | 3047 | 3 | 0.00 |
| 08/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 3187 | 3 | 3187 | 3 | 0.00 |
| 08/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 08/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 08/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 08/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 08/11/2010 | R201 On 04-August-11 | | | Bond Future | 6.93 | 106.6870 | 6.9310 | 106.6870 | 0.00 |
| 08/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1728 | 2 | 1728 | 2 | 0.00 |
| 08/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1839 | 2 | 1839 | 2 | 0.00 |
| 08/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1633 | 2 | 1633 | 2 | 0.00 |
| 08/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 815 | 1 | 815 | 1 | 0.00 |
| 08/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 719 | 1 | 719 | 1 | 0.00 |
| 08/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 08/11/2010 | R202 On 04-November-10 | | | Bond Future | 0.58 | 163.5091 | 0.5760 | 163.5091 | 0.00 |
| 08/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.50 | 164.2179 | 0.4990 | 164.2179 | 3,320.00 |
| 08/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 57052 | 57 | 57052 | 57 | 0.00 |
| 08/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 57899 | 58 | 57899 | 58 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 56196 | 56 | 56196 | 56 | 0.00 |
| 08/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.42 | 166.6301 | 0.4210 | 166.6301 | 6,500.00 |
| 08/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 39971 | 40 | 39971 | 40 | 0.00 |
| 08/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 40999 | 41 | 40999 | 41 | 0.00 |
| 08/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 38932 | 39 | 38932 | 39 | 0.00 |
| 08/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | R203 On 04-November-10 | | | Bond Future | 7.54 | 104.8951 | 7.5400 | 104.8951 | 0.00 |
| 08/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.58 | 106.9320 | 7.5750 | 106.9320 | 1,402.00 |
| 08/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4814 | 5 | 4814 | 5 | 0.00 |
| 08/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 5043 | 5 | 5043 | 5 | 0.00 |
| 08/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 4587 | 5 | 4587 | 5 | 0.00 |
| 08/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 135 | 0 | 135 | 0 | 0.00 |
| 08/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 08/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 08/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.66 | 104.3487 | 7.6550 | 104.3487 | 0.00 |
| 08/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3613 | 4 | 3613 | 4 | 0.00 |
| 08/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 3431 | 4 | 3431 | 4 | 0.00 |
| 08/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3799 | 4 | 3799 | 4 | 0.00 |
| 08/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 607 | 1 | 607 | 1 | 0.00 |
| 08/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 726 | 1 | 726 | 1 | 0.00 |
| 08/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 664 | 1 | 664 | 1 | 0.00 |
| 08/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.74 | 105.9036 | 7.7410 | 105.9036 | 0.00 |
| 08/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2842 | 3 | 2842 | 3 | 0.00 |
| 08/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2700 | 3 | 2700 | 3 | 0.00 |
| 08/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2988 | 3 | 2988 | 3 | 0.00 |
| 08/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1499 | 1 | 1499 | 1 | 0.00 |
| 08/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1690 | 2 | 1690 | 2 | 0.00 |
| 08/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1592 | 2 | 1592 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2010 | R204 On 04-November-10 | | | Bond Future | 7.67 | 105.0291 | 7.6650 | 105.0291 | 0.00 |
| 08/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.69 | 103.0552 | 7.6940 | 103.0552 | 1,876.00 |
| 08/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4796 | 5 | 4796 | 5 | 0.00 |
| 08/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 4549 | 5 | 4549 | 5 | 0.00 |
| 08/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 5047 | 5 | 5047 | 5 | 0.00 |
| 08/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 08/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 08/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 188 | 0 | 188 | 0 | 0.00 |
| 08/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.77 | 104.5787 | 7.7700 | 104.5787 | 0.00 |
| 08/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 4638 | 5 | 4638 | 5 | 0.00 |
| 08/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 4857 | 5 | 4857 | 5 | 0.00 |
| 08/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 4422 | 5 | 4422 | 5 | 0.00 |
| 08/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 08/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 519 | 0 | 519 | 0 | 0.00 |
| 08/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 08/11/2010 | R204 On 04-August-11 | | | Bond Future | 7.85 | 102.1099 | 7.8520 | 102.1099 | 0.00 |
| 08/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2862 | 3 | 2862 | 3 | 0.00 |
| 08/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 08/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |
| 08/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2170 | 2 | 2170 | 2 | 0.00 |
| 08/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 1929 | 2 | 1929 | 2 | 0.00 |
| 08/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 08/11/2010 | R206 On 04-November-10 | | | Bond Future | 6.53 | 105.0598 | 6.5250 | 105.0598 | 0.00 |
| 08/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.58 | 103.0157 | 6.5780 | 103.0157 | 0.00 |
| 08/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3712 | 4 | 3712 | 4 | 0.00 |
| 08/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3839 | 4 | 3839 | 4 | 0.00 |
| 08/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3585 | 4 | 3585 | 4 | 0.00 |
| 08/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 08/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 08/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 08/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.65 | 104.5384 | 6.6450 | 104.5384 | 0.00 |
| 08/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 08/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 2094 | 2 | 2094 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2303 | 2 | 2303 | 2 | 0.00 |
| 08/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 08/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 08/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 127 | 0 | 127 | 0 | 0.00 |
| 08/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.73 | 102.3336 | 6.7260 | 102.3336 | 0.00 |
| 08/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1216 | 1 | 1216 | 1 | 0.00 |
| 08/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 1149 | 1 | 1149 | 1 | 0.00 |
| 08/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 08/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 08/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 651 | 1 | 651 | 1 | 0.00 |
| 08/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 607 | 1 | 607 | 1 | 0.00 |
| 08/11/2010 | R207 On 04-November-10 | | | Bond Future | 7.74 | 99.0090 | 7.7400 | 99.0090 | 0.00 |
| 08/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.80 | 97.3606 | 7.7950 | 97.3606 | 1,400.00 |
| 08/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 5836 | 6 | 5836 | 6 | 0.00 |
| 08/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 5570 | 6 | 5570 | 6 | 0.00 |
| 08/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 6104 | 6 | 6104 | 6 | 0.00 |
| 08/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 08/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 08/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 08/11/2010 | R207 On 05-May-11 | | | Bond Future | 7.87 | 98.8036 | 7.8690 | 98.8036 | 0.00 |
| 08/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 4499 | 5 | 4499 | 5 | 0.00 |
| 08/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 4721 | 5 | 4721 | 5 | 0.00 |
| 08/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 4282 | 5 | 4282 | 5 | 0.00 |
| 08/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 08/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 08/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 772 | 1 | 772 | 1 | 0.00 |
| 08/11/2010 | R207 On 04-August-11 | | | Bond Future | 7.95 | 96.6349 | 7.9480 | 96.6349 | 0.00 |
| 08/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3615 | 4 | 3615 | 4 | 0.00 |
| 08/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3794 | 4 | 3794 | 4 | 0.00 |
| 08/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 3441 | 4 | 3441 | 4 | 0.00 |
| 08/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 1969 | 2 | 1969 | 2 | 0.00 |
| 08/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 1746 | 2 | 1746 | 2 | 0.00 |
| 08/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 1855 | 2 | 1855 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2010 | R208 On 04-November-10 | | | Bond Future | 7.83 | 93.0074 | 7.8300 | 93.0074 | 0.00 |
| 08/11/2010 | R208 On 03-February-11 | | | Bond Future | 7.89 | 94.9665 | 7.8890 | 94.9665 | 5,596.00 |
| 08/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 5612 | 6 | 5612 | 6 | 0.00 |
| 08/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 5887 | 6 | 5887 | 6 | 0.00 |
| 08/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 5340 | 6 | 5340 | 6 | 0.00 |
| 08/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 08/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 08/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 08/11/2010 | R208 On 05-May-11 | | | Bond Future | 7.96 | 92.9731 | 7.9570 | 92.9731 | 0.00 |
| 08/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 4336 | 5 | 4336 | 5 | 0.00 |
| 08/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 4115 | 4 | 4115 | 4 | 0.00 |
| 08/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 4562 | 5 | 4562 | 5 | 0.00 |
| 08/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 08/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 08/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 08/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.03 | 94.3644 | 8.0290 | 94.3644 | 0.00 |
| 08/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3611 | 4 | 3611 | 4 | 0.00 |
| 08/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3792 | 4 | 3792 | 4 | 0.00 |
| 08/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 3435 | 4 | 3435 | 4 | 0.00 |
| 08/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2372 | 2 | 2372 | 2 | 0.00 |
| 08/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2115 | 2 | 2115 | 2 | 0.00 |
| 08/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |
| 08/11/2010 | R209 On 04-November-10 | | | Bond Future | 7.97 | 82.0623 | 7.9700 | 82.0623 | 0.00 |
| 08/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.05 | 83.5437 | 8.0510 | 83.5437 | 23,685.00 |
| 08/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 8163 | 9 | 8163 | 9 | 0.00 |
| 08/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 8513 | 9 | 8513 | 9 | 0.00 |
| 08/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 7812 | 8 | 7812 | 8 | 0.00 |
| 08/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 08/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 210 | 0 | 210 | 0 | 0.00 |
| 08/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 242 | 0 | 242 | 0 | 0.00 |
| 08/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.10 | 81.6292 | 8.0970 | 81.6292 | 0.00 |
| 08/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 5231 | 6 | 5231 | 6 | 0.00 |
| 08/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 5513 | 6 | 5513 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 4954 | 5 | 4954 | 5 | 0.00 |
| 08/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 1884 | 2 | 1884 | 2 | 0.00 |
| 08/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1607 | 1 | 1607 | 1 | 0.00 |
| 08/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 1741 | 2 | 1741 | 2 | 0.00 |
| 08/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.15 | 82.8459 | 8.1450 | 82.8459 | 0.00 |
| 08/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 5762 | 6 | 5762 | 6 | 0.00 |
| 08/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 6022 | 6 | 6022 | 6 | 0.00 |
| 08/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 5508 | 6 | 5508 | 6 | 0.00 |
| 08/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 15074 | 16 | 15074 | 16 | 0.00 |
| 08/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 327 | 0 | 327 | 0 | 0.00 |
| 08/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 2872 | 3 | 2872 | 3 | 0.00 |
| 08/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2551 | 2 | 2551 | 2 | 0.00 |
| 08/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 2707 | 3 | 2707 | 3 | 0.00 |
| 08/11/2010 | R210 On 04-November-10 | | | Bond Future | 121.78 | 121.7873 | 121.7802 | 121.7873 | 0.00 |
| 08/11/2010 | R211 On 04-November-10 | | | Bond Future | 2.22 | 102.2049 | 2.2180 | 102.2049 | 0.00 |
| 08/11/2010 | R211 On 03-February-11 | | | Bond Future | 2.02 | 102.6826 | 2.0210 | 102.6826 | 539.00 |
| 08/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 2685 | 3 | 2685 | 3 | 0.00 |
| 08/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 2960 | 3 | 2960 | 3 | 0.00 |
| 08/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 2408 | 2 | 2408 | 2 | 0.00 |
| 08/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | R212 On 04-November-10 | | | Bond Future | 2.65 | 101.6792 | 2.6540 | 101.6792 | 0.00 |
| 08/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.57 | 101.7918 | 2.5680 | 101.7918 | 1,868.00 |
| 08/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4055 | 4 | 4055 | 4 | 0.00 |
| 08/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4512 | 5 | 4512 | 5 | 0.00 |
| 08/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3595 | 4 | 3595 | 4 | 0.00 |
| 08/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/11/2010 | TRT1 On 03-February-11 | | | Index Future | 353.63 | 354.4840 | 353.6260 | 354.4840 | 100.00 |
| 08/11/2010 | TRT1 On 05-May-11 | | | Index Future | 358.78 | 359.6480 | 358.7780 | 359.6480 | 0.00 |
| 09/11/2010 | AL7T On 03-February-11 | | | Index Future | 382.41 | 382.9890 | 382.4060 | 382.9890 | 30.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2010 | ALBI On 03-February-11 | | | Index Future | 351.61 | 352.0760 | 351.6130 | 352.0760 | 1,132.00 |
| 09/11/2010 | ALBI On 05-May-11 | | | Index Future | 356.82 | 357.2900 | 356.8220 | 357.2900 | 0.00 |
| 09/11/2010 | CRD1 On 03-February-11 | | | Index Future | 154.75 | 157.0880 | 154.7450 | 157.0880 | 2.00 |
| 09/11/2010 | CRD1 On 05-May-11 | | | Index Future | 157.01 | 159.3770 | 157.0090 | 159.3770 | 0.00 |
| 09/11/2010 | GOVI On 03-February-11 | | | GOVI | 352.32 | 352.7550 | 352.3200 | 352.7550 | 202.00 |
| 09/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 93200 | 10 | 93200 | 10 | 0.00 |
| 09/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 93300 | 10 | 93300 | 10 | 0.00 |
| 09/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 93100 | 10 | 93100 | 10 | 0.00 |
| 09/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | GOVI On 05-May-11 | | | GOVI | 357.54 | 357.9790 | 357.5390 | 357.9790 | 0.00 |
| 09/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 85390 | 9 | 85390 | 9 | 0.00 |
| 09/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 85290 | 9 | 85290 | 9 | 0.00 |
| 09/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 85490 | 9 | 85490 | 9 | 0.00 |
| 09/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/11/2010 | IGOV On 03-February-11 | | | Index Future | 147.35 | 147.3230 | 147.3490 | 147.3230 | 0.00 |
| 09/11/2010 | IGOV On 05-May-11 | | | Index Future | 149.53 | 149.5050 | 149.5320 | 149.5050 | 0.00 |
| 09/11/2010 | IGOV On 04-August-11 | | | Index Future | 151.74 | 151.7120 | 151.7400 | 151.7120 | 0.00 |
| 09/11/2010 | ILBI On 03-February-11 | | | Index Future | 399.44 | 404.7990 | 399.4360 | 404.7990 | 370.00 |
| 09/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 09/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 09/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 09/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 09/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 09/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 09/11/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 5.83 | 94.1540 | 5.8340 | 94.1540 | 2,500.00 |
| 09/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.69 | 94.3040 | 5.6930 | 94.3040 | 2,500.00 |
| 09/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.64 | 94.3570 | 5.6440 | 94.3570 | 0.00 |
| 09/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.56 | 94.4460 | 5.5570 | 94.4460 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.54 | 94.4750 | 5.5350 | 94.4750 | 5,500.00 |
| 09/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.54 | 94.4760 | 5.5360 | 94.4760 | 0.00 |
| 09/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.55 | 94.4680 | 5.5480 | 94.4680 | 4,500.00 |
| 09/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.64 | 94.3700 | 5.6420 | 94.3700 | 13,700.00 |
| 09/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.79 | 94.2220 | 5.7910 | 94.2220 | 5,200.00 |
| 09/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.01 | 94.0070 | 6.0050 | 94.0070 | 0.00 |
| 09/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.25 | 93.7620 | 6.2510 | 93.7620 | 0.00 |
| 09/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.40 | 93.6160 | 6.3970 | 93.6160 | 40,000.00 |
| 09/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/11/2010 | OTH1 On 03-February-11 | | | Index Future | 347.42 | 348.0390 | 347.4230 | 348.0390 | 3.00 |
| 09/11/2010 | OTH1 On 05-May-11 | | | Index Future | 352.57 | 353.1930 | 352.5690 | 353.1930 | 0.00 |
| 09/11/2010 | R157 On 04-November-10 | | | Bond Future | 6.95 | 128.5003 | 6.9500 | 128.5003 | 0.00 |
| 09/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.02 | 130.5497 | 7.0170 | 130.5497 | 6,186.00 |
| 09/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3939 | 4 | 3939 | 4 | 0.00 |
| 09/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 4140 | 4 | 4140 | 4 | 0.00 |
| 09/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3739 | 4 | 3739 | 4 | 0.00 |
| 09/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 09/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 09/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 09/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.09 | 125.6700 | 7.0920 | 125.6700 | 705.00 |
| 09/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 3119 | 3 | 3119 | 3 | 0.00 |
| 09/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 3285 | 3 | 3285 | 3 | 0.00 |
| 09/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2957 | 3 | 2957 | 3 | 0.00 |
| 09/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2797 | 3 | 2797 | 3 | 0.00 |
| 09/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 472 | 0 | 472 | 0 | 0.00 |
| 09/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 426 | 0 | 426 | 0 | 0.00 |
| 09/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 344 | 0 | 344 | 0 | 0.00 |
| 09/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 383 | 0 | 383 | 0 | 0.00 |
| 09/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.18 | 127.5471 | 7.1760 | 127.5471 | 0.00 |
| 09/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2361 | 2 | 2361 | 2 | 0.00 |
| 09/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2486 | 3 | 2486 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 09/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1158 | 1 | 1158 | 1 | 0.00 |
| 09/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 09/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 09/11/2010 | R186 On 04-November-10 | | | Bond Future | 7.93 | 127.1172 | 7.9300 | 127.1172 | 0.00 |
| 09/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.05 | 123.3936 | 8.0490 | 123.3936 | 23,682.00 |
| 09/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 9456 | 10 | 9456 | 10 | 0.00 |
| 09/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 9876 | 10 | 9876 | 10 | 0.00 |
| 09/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 9038 | 9 | 9038 | 9 | 0.00 |
| 09/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 1319 | 1 | 1319 | 1 | 3,000.00 |
| 09/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 09/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 4440 | 4 | 4440 | 4 | 0.00 |
| 09/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 09/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 09/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.11 | 125.2258 | 8.1110 | 125.2258 | 0.00 |
| 09/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 7548 | 8 | 7548 | 8 | 0.00 |
| 09/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 7902 | 8 | 7902 | 8 | 0.00 |
| 09/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 7198 | 7 | 7198 | 7 | 0.00 |
| 09/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 3080 | 3 | 3080 | 3 | 5,500.00 |
| 09/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1470 | 1 | 1470 | 1 | 0.00 |
| 09/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4206 | 4 | 4206 | 4 | 0.00 |
| 09/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1241 | 1 | 1241 | 1 | 0.00 |
| 09/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1352 | 1 | 1352 | 1 | 0.00 |
| 09/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.18 | 121.7970 | 8.1760 | 121.7970 | 0.00 |
| 09/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 4929 | 5 | 4929 | 5 | 0.00 |
| 09/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 4673 | 5 | 4673 | 5 | 0.00 |
| 09/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 5191 | 5 | 5191 | 5 | 0.00 |
| 09/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 3973 | 4 | 3973 | 4 | 0.00 |
| 09/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4436 | 4 | 4436 | 4 | 0.00 |
| 09/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4200 | 4 | 4200 | 4 | 0.00 |
| 09/11/2010 | R189 On 04-November-10 | | | Bond Future | 209.71 | 209.6308 | 209.7050 | 209.6308 | 0.00 |
| 09/11/2010 | R197 On 04-November-10 | | | Bond Future | 226.37 | 226.3851 | 226.3720 | 226.3851 | 0.00 |
| 09/11/2010 | R201 On 04-November-10 | | | Bond Future | 6.75 | 110.3628 | 6.7500 | 110.3628 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.81 | 107.7406 | 6.8080 | 107.7406 | 639.00 |
| 09/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 4065 | 4 | 4065 | 4 | 0.00 |
| 09/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 09/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4228 | 4 | 4228 | 4 | 0.00 |
| 09/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 09/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 09/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 09/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.88 | 109.3372 | 6.8760 | 109.3372 | 0.00 |
| 09/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2980 | 3 | 2980 | 3 | 0.00 |
| 09/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2843 | 3 | 2843 | 3 | 0.00 |
| 09/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 3119 | 3 | 3119 | 3 | 0.00 |
| 09/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 09/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 09/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 09/11/2010 | R201 On 04-August-11 | | | Bond Future | 6.96 | 106.5556 | 6.9550 | 106.5556 | 0.00 |
| 09/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1679 | 2 | 1679 | 2 | 0.00 |
| 09/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1789 | 2 | 1789 | 2 | 0.00 |
| 09/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1586 | 2 | 1586 | 2 | 0.00 |
| 09/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 842 | 1 | 842 | 1 | 0.00 |
| 09/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 743 | 1 | 743 | 1 | 0.00 |
| 09/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 784 | 1 | 784 | 1 | 0.00 |
| 09/11/2010 | R202 On 04-November-10 | | | Bond Future | 0.58 | 163.5091 | 0.5760 | 163.5091 | 0.00 |
| 09/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.50 | 164.1891 | 0.4990 | 164.1891 | 3,320.00 |
| 09/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 57052 | 57 | 57052 | 57 | 0.00 |
| 09/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 57899 | 58 | 57899 | 58 | 0.00 |
| 09/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 56196 | 56 | 56196 | 56 | 0.00 |
| 09/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.42 | 166.6301 | 0.4210 | 166.6301 | 6,500.00 |
| 09/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 39971 | 40 | 39971 | 40 | 0.00 |
| 09/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 38932 | 39 | 38932 | 39 | 0.00 |
| 09/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 40999 | 41 | 40999 | 41 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | R203 On 04-November-10 | | | Bond Future | 7.54 | 104.8951 | 7.5400 | 104.8951 | 0.00 |
| 09/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.57 | 106.7697 | 7.5740 | 106.7697 | 1,407.00 |
| 09/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4816 | 5 | 4816 | 5 | 0.00 |
| 09/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 5045 | 5 | 5045 | 5 | 0.00 |
| 09/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 4588 | 5 | 4588 | 5 | 0.00 |
| 09/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 09/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 09/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 09/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.65 | 104.1870 | 7.6540 | 104.1870 | 0.00 |
| 09/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3613 | 4 | 3613 | 4 | 0.00 |
| 09/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3799 | 4 | 3799 | 4 | 0.00 |
| 09/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 3431 | 3 | 3431 | 3 | 0.00 |
| 09/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 721 | 1 | 721 | 1 | 0.00 |
| 09/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 09/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 659 | 1 | 659 | 1 | 0.00 |
| 09/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.74 | 105.7430 | 7.7400 | 105.7430 | 0.00 |
| 09/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2841 | 3 | 2841 | 3 | 0.00 |
| 09/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2699 | 3 | 2699 | 3 | 0.00 |
| 09/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2987 | 3 | 2987 | 3 | 0.00 |
| 09/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1493 | 1 | 1493 | 1 | 0.00 |
| 09/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1684 | 2 | 1684 | 2 | 0.00 |
| 09/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1586 | 2 | 1586 | 2 | 0.00 |
| 09/11/2010 | R204 On 04-November-10 | | | Bond Future | 7.67 | 105.0291 | 7.6650 | 105.0291 | 0.00 |
| 09/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.71 | 102.8430 | 7.7090 | 102.8430 | 1,876.00 |
| 09/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4713 | 5 | 4713 | 5 | 0.00 |
| 09/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 4467 | 5 | 4467 | 5 | 0.00 |
| 09/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 4963 | 5 | 4963 | 5 | 0.00 |
| 09/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 09/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 09/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 193 | 0 | 193 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.79 | 104.3669 | 7.7850 | 104.3669 | 0.00 |
| 09/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 4565 | 5 | 4565 | 5 | 0.00 |
| 09/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 4351 | 4 | 4351 | 4 | 0.00 |
| 09/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 4783 | 5 | 4783 | 5 | 0.00 |
| 09/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 531 | 1 | 531 | 1 | 0.00 |
| 09/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 09/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 584 | 1 | 584 | 1 | 0.00 |
| 09/11/2010 | R204 On 04-August-11 | | | Bond Future | 7.87 | 101.8935 | 7.8690 | 101.8935 | 0.00 |
| 09/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2805 | 3 | 2805 | 3 | 0.00 |
| 09/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2960 | 3 | 2960 | 3 | 0.00 |
| 09/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2655 | 3 | 2655 | 3 | 0.00 |
| 09/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2208 | 2 | 2208 | 2 | 0.00 |
| 09/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 1964 | 2 | 1964 | 2 | 0.00 |
| 09/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2083 | 2 | 2083 | 2 | 0.00 |
| 09/11/2010 | R206 On 04-November-10 | | | Bond Future | 6.53 | 105.0598 | 6.5250 | 105.0598 | 0.00 |
| 09/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.62 | 102.9142 | 6.6150 | 102.9142 | 0.00 |
| 09/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3614 | 4 | 3614 | 4 | 0.00 |
| 09/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3741 | 4 | 3741 | 4 | 0.00 |
| 09/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3487 | 4 | 3487 | 4 | 0.00 |
| 09/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 09/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 09/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 09/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.69 | 104.4378 | 6.6860 | 104.4378 | 0.00 |
| 09/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 2110 | 2 | 2110 | 2 | 0.00 |
| 09/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 09/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 2008 | 2 | 2008 | 2 | 0.00 |
| 09/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 09/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 09/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 09/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.77 | 102.2308 | 6.7720 | 102.2308 | 0.00 |
| 09/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1152 | 1 | 1152 | 1 | 0.00 |
| 09/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 1087 | 1 | 1087 | 1 | 0.00 |
| 09/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1219 | 1 | 1219 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 09/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 691 | 1 | 691 | 1 | 0.00 |
| 09/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 09/11/2010 | R207 On 04-November-10 | | | Bond Future | 7.74 | 99.0090 | 7.7400 | 99.0090 | 0.00 |
| 09/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.82 | 97.0120 | 7.8210 | 97.0120 | 1,400.00 |
| 09/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 5683 | 6 | 5683 | 6 | 0.00 |
| 09/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 5419 | 6 | 5419 | 6 | 0.00 |
| 09/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5950 | 6 | 5950 | 6 | 0.00 |
| 09/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 09/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 09/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 09/11/2010 | R207 On 05-May-11 | | | Bond Future | 7.90 | 98.4454 | 7.8950 | 98.4454 | 0.00 |
| 09/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 4375 | 4 | 4375 | 4 | 0.00 |
| 09/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 4160 | 4 | 4160 | 4 | 0.00 |
| 09/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 4594 | 5 | 4594 | 5 | 0.00 |
| 09/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 09/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 879 | 1 | 879 | 1 | 0.00 |
| 09/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 09/11/2010 | R207 On 04-August-11 | | | Bond Future | 7.98 | 96.2743 | 7.9750 | 96.2743 | 0.00 |
| 09/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3513 | 4 | 3513 | 4 | 0.00 |
| 09/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3689 | 4 | 3689 | 4 | 0.00 |
| 09/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 3342 | 3 | 3342 | 3 | 0.00 |
| 09/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2029 | 2 | 2029 | 2 | 0.00 |
| 09/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 1800 | 2 | 1800 | 2 | 0.00 |
| 09/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 1912 | 2 | 1912 | 2 | 0.00 |
| 09/11/2010 | R208 On 04-November-10 | | | Bond Future | 7.83 | 93.0074 | 7.8300 | 93.0074 | 0.00 |
| 09/11/2010 | R208 On 03-February-11 | | | Bond Future | 7.93 | 94.5664 | 7.9250 | 94.5664 | 5,596.00 |
| 09/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 5396 | 6 | 5396 | 6 | 0.00 |
| 09/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 5668 | 6 | 5668 | 6 | 0.00 |
| 09/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 5126 | 5 | 5126 | 5 | 0.00 |
| 09/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 09/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 09/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 214 | 0 | 214 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2010 | R208 On 05-May-11 | | | Bond Future | 7.99 | 92.5686 | 7.9940 | 92.5686 | 0.00 |
| 09/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 4158 | 4 | 4158 | 4 | 0.00 |
| 09/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 4380 | 5 | 4380 | 5 | 0.00 |
| 09/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3941 | 4 | 3941 | 4 | 0.00 |
| 09/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1090 | 1 | 1090 | 1 | 0.00 |
| 09/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 919 | 1 | 919 | 1 | 0.00 |
| 09/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 09/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.07 | 93.9500 | 8.0670 | 93.9500 | 0.00 |
| 09/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3467 | 4 | 3467 | 4 | 0.00 |
| 09/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3644 | 4 | 3644 | 4 | 0.00 |
| 09/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 3295 | 3 | 3295 | 3 | 0.00 |
| 09/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2470 | 2 | 2470 | 2 | 0.00 |
| 09/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2205 | 2 | 2205 | 2 | 0.00 |
| 09/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 09/11/2010 | R209 On 04-November-10 | | | Bond Future | 7.97 | 82.0623 | 7.9700 | 82.0623 | 0.00 |
| 09/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.08 | 82.9421 | 8.0820 | 82.9421 | 23,687.00 |
| 09/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 7902 | 8 | 7902 | 8 | 0.00 |
| 09/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 8250 | 9 | 8250 | 9 | 0.00 |
| 09/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 7552 | 8 | 7552 | 8 | 0.00 |
| 09/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 297 | 0 | 297 | 0 | 0.00 |
| 09/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 09/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 09/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.13 | 81.0247 | 8.1280 | 81.0247 | 0.00 |
| 09/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 5034 | 5 | 5034 | 5 | 0.00 |
| 09/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 5311 | 6 | 5311 | 6 | 0.00 |
| 09/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 4762 | 5 | 4762 | 5 | 0.00 |
| 09/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 1969 | 2 | 1969 | 2 | 0.00 |
| 09/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1682 | 2 | 1682 | 2 | 0.00 |
| 09/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 1822 | 2 | 1822 | 2 | 0.00 |
| 09/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.18 | 82.2298 | 8.1770 | 82.2298 | 0.00 |
| 09/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 5575 | 6 | 5575 | 6 | 0.00 |
| 09/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 5830 | 6 | 5830 | 6 | 0.00 |
| 09/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 5324 | 6 | 5324 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 14806 | 15 | 14806 | 15 | 0.00 |
| 09/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 09/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 2971 | 3 | 2971 | 3 | 0.00 |
| 09/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2643 | 3 | 2643 | 3 | 0.00 |
| 09/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 2803 | 3 | 2803 | 3 | 0.00 |
| 09/11/2010 | R210 On 04-November-10 | | | Bond Future | 121.78 | 121.7873 | 121.7802 | 121.7873 | 0.00 |
| 09/11/2010 | R211 On 04-November-10 | | | Bond Future | 2.22 | 102.2049 | 2.2180 | 102.2049 | 0.00 |
| 09/11/2010 | R211 On 03-February-11 | | | Bond Future | 2.00 | 102.7394 | 2.0020 | 102.7394 | 539.00 |
| 09/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 2793 | 3 | 2793 | 3 | 0.00 |
| 09/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 09/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 2516 | 2 | 2516 | 2 | 0.00 |
| 09/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | R212 On 04-November-10 | | | Bond Future | 2.65 | 101.6792 | 2.6540 | 101.6792 | 0.00 |
| 09/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.57 | 101.7918 | 2.5690 | 101.7918 | 1,868.00 |
| 09/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4046 | 4 | 4046 | 4 | 0.00 |
| 09/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4503 | 5 | 4503 | 5 | 0.00 |
| 09/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3586 | 4 | 3586 | 4 | 0.00 |
| 09/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/11/2010 | TRT1 On 03-February-11 | | | Index Future | 348.05 | 353.6260 | 348.0510 | 353.6260 | 100.00 |
| 09/11/2010 | TRT1 On 05-May-11 | | | Index Future | 353.14 | 358.7780 | 353.1410 | 358.7780 | 0.00 |
| 10/11/2010 | AL7T On 03-February-11 | | | Index Future | 380.28 | 382.4060 | 380.2810 | 382.4060 | 30.00 |
| 10/11/2010 | ALBI On 03-February-11 | | | Index Future | 349.97 | 351.6130 | 349.9690 | 351.6130 | 1,132.00 |
| 10/11/2010 | ALBI On 05-May-11 | | | Index Future | 355.16 | 356.8220 | 355.1550 | 356.8220 | 0.00 |
| 10/11/2010 | CRD1 On 03-February-11 | | | Index Future | 154.34 | 154.7450 | 154.3430 | 154.7450 | 2.00 |
| 10/11/2010 | CRD1 On 05-May-11 | | | Index Future | 156.60 | 157.0090 | 156.6020 | 157.0090 | 0.00 |
| 10/11/2010 | GOVI On 03-February-11 | | | GOVI | 350.74 | 352.3200 | 350.7360 | 352.3200 | 203.00 |
| 10/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 77360 | 9 | 77360 | 9 | 0.00 |
| 10/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 77460 | 9 | 77460 | 9 | 0.00 |
| 10/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 77260 | 9 | 77260 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | GOVI On 05-May-11 | | | GOVI | 355.93 | 357.5390 | 355.9330 | 357.5390 | 0.00 |
| 10/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 69330 | 9 | 69330 | 9 | 0.00 |
| 10/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 69230 | 9 | 69230 | 9 | 0.00 |
| 10/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 69430 | 9 | 69430 | 9 | 0.00 |
| 10/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/11/2010 | IGOV On 03-February-11 | | | Index Future | 148.33 | 147.3490 | 148.3330 | 147.3490 | 0.00 |
| 10/11/2010 | IGOV On 05-May-11 | | | Index Future | 150.53 | 149.5320 | 150.5310 | 149.5320 | 0.00 |
| 10/11/2010 | IGOV On 04-August-11 | | | Index Future | 152.75 | 151.7400 | 152.7540 | 151.7400 | 0.00 |
| 10/11/2010 | ILBI On 03-February-11 | | | Index Future | 401.79 | 399.4360 | 401.7850 | 399.4360 | 370.00 |
| 10/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 10/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 10/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 10/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 10/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 10/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 10/11/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 5.84 | 94.1660 | 5.8380 | 94.1660 | 2,500.00 |
| 10/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.74 | 94.3070 | 5.7400 | 94.3070 | 2,500.00 |
| 10/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.70 | 94.3560 | 5.7000 | 94.3560 | 2,500.00 |
| 10/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.63 | 94.4430 | 5.6300 | 94.4430 | 2,500.00 |
| 10/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.60 | 94.4650 | 5.6000 | 94.4650 | 5,500.00 |
| 10/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.59 | 94.4640 | 5.5900 | 94.4640 | 0.00 |
| 10/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.60 | 94.4520 | 5.6000 | 94.4520 | 4,500.00 |
| 10/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.69 | 94.3580 | 5.6860 | 94.3580 | 13,700.00 |
| 10/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.84 | 94.2090 | 5.8390 | 94.2090 | 5,200.00 |
| 10/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.05 | 93.9950 | 6.0510 | 93.9950 | 0.00 |
| 10/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.30 | 93.7490 | 6.3000 | 93.7490 | 0.00 |
| 10/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.47 | 93.6030 | 6.4700 | 93.6030 | 40,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/11/2010 | OTH1 On 03-February-11 | | | Index Future | 345.46 | 347.4230 | 345.4570 | 347.4230 | 3.00 |
| 10/11/2010 | OTH1 On 05-May-11 | | | Index Future | 350.58 | 352.5690 | 350.5760 | 352.5690 | 0.00 |
| 10/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.07 | 130.5274 | 7.0730 | 130.5274 | 6,186.00 |
| 10/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3705 | 4 | 3705 | 4 | 0.00 |
| 10/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3508 | 4 | 3508 | 4 | 0.00 |
| 10/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3904 | 4 | 3904 | 4 | 0.00 |
| 10/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 10/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 10/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 10/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.15 | 125.6489 | 7.1520 | 125.6489 | 705.00 |
| 10/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 10/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 3079 | 3 | 3079 | 3 | 0.00 |
| 10/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2604 | 3 | 2604 | 3 | 0.00 |
| 10/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2759 | 3 | 2759 | 3 | 0.00 |
| 10/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 481 | 0 | 481 | 0 | 0.00 |
| 10/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 531 | 0 | 531 | 0 | 0.00 |
| 10/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 10/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 434 | 0 | 434 | 0 | 0.00 |
| 10/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.24 | 127.5233 | 7.2410 | 127.5233 | 0.00 |
| 10/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 10/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2320 | 2 | 2320 | 2 | 0.00 |
| 10/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 2082 | 2 | 2082 | 2 | 0.00 |
| 10/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1258 | 1 | 1258 | 1 | 0.00 |
| 10/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 10/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1179 | 1 | 1179 | 1 | 0.00 |
| 10/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.11 | 123.1370 | 8.1140 | 123.1370 | 23,682.00 |
| 10/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 8843 | 9 | 8843 | 9 | 0.00 |
| 10/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 9257 | 10 | 9257 | 10 | 0.00 |
| 10/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 1104 | 1 | 1104 | 1 | 3,000.00 |
| 10/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 8432 | 9 | 8432 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 10/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 4888 | 4 | 4888 | 4 | 0.00 |
| 10/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 10/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 303 | 0 | 303 | 0 | 0.00 |
| 10/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.18 | 124.9635 | 8.1780 | 124.9635 | 0.00 |
| 10/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 7034 | 8 | 7034 | 8 | 0.00 |
| 10/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 7378 | 8 | 7378 | 8 | 0.00 |
| 10/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 2768 | 3 | 2768 | 3 | 5,500.00 |
| 10/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 6695 | 7 | 6695 | 7 | 0.00 |
| 10/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1639 | 1 | 1639 | 1 | 0.00 |
| 10/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4566 | 4 | 4566 | 4 | 0.00 |
| 10/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1389 | 1 | 1389 | 1 | 0.00 |
| 10/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1510 | 1 | 1510 | 1 | 0.00 |
| 10/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.25 | 121.5392 | 8.2460 | 121.5392 | 0.00 |
| 10/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 4553 | 5 | 4553 | 5 | 0.00 |
| 10/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 4310 | 5 | 4310 | 5 | 0.00 |
| 10/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 4804 | 5 | 4804 | 5 | 0.00 |
| 10/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4276 | 4 | 4276 | 4 | 0.00 |
| 10/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4763 | 4 | 4763 | 4 | 0.00 |
| 10/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4514 | 4 | 4514 | 4 | 0.00 |
| 10/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.87 | 107.6674 | 6.8650 | 107.6674 | 639.00 |
| 10/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3870 | 4 | 3870 | 4 | 0.00 |
| 10/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4032 | 4 | 4032 | 4 | 0.00 |
| 10/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3707 | 4 | 3707 | 4 | 0.00 |
| 10/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 10/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 10/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 10/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.94 | 109.2620 | 6.9380 | 109.2620 | 0.00 |
| 10/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2804 | 3 | 2804 | 3 | 0.00 |
| 10/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2941 | 3 | 2941 | 3 | 0.00 |
| 10/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2670 | 3 | 2670 | 3 | 0.00 |
| 10/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 10/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 10/11/2010 | R201 On 04-August-11 | | | Bond Future | 7.02 | 106.4823 | 7.0220 | 106.4823 | 0.00 |
| 10/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1553 | 2 | 1553 | 2 | 0.00 |
| 10/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1659 | 2 | 1659 | 2 | 0.00 |
| 10/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1463 | 2 | 1463 | 2 | 0.00 |
| 10/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 923 | 1 | 923 | 1 | 0.00 |
| 10/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 10/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 862 | 1 | 862 | 1 | 0.00 |
| 10/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.43 | 164.1891 | 0.4260 | 164.1891 | 3,320.00 |
| 10/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59171 | 57 | 59171 | 57 | 0.00 |
| 10/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 60018 | 58 | 60018 | 58 | 0.00 |
| 10/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 58316 | 56 | 58316 | 56 | 0.00 |
| 10/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.35 | 166.6301 | 0.3470 | 166.6301 | 6,500.00 |
| 10/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42126 | 40 | 42126 | 40 | 0.00 |
| 10/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43154 | 41 | 43154 | 41 | 0.00 |
| 10/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41088 | 39 | 41088 | 39 | 0.00 |
| 10/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.63 | 106.7750 | 7.6300 | 106.7750 | 1,407.00 |
| 10/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4544 | 5 | 4544 | 5 | 0.00 |
| 10/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 4320 | 5 | 4320 | 5 | 0.00 |
| 10/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 4771 | 5 | 4771 | 5 | 0.00 |
| 10/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 10/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 10/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 10/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.71 | 104.1921 | 7.7120 | 104.1921 | 0.00 |
| 10/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3391 | 4 | 3391 | 4 | 0.00 |
| 10/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 3214 | 3 | 3214 | 3 | 0.00 |
| 10/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3572 | 4 | 3572 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 10/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 796 | 1 | 796 | 1 | 0.00 |
| 10/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 729 | 1 | 729 | 1 | 0.00 |
| 10/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.80 | 105.7478 | 7.8010 | 105.7478 | 0.00 |
| 10/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2662 | 3 | 2662 | 3 | 0.00 |
| 10/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2525 | 3 | 2525 | 3 | 0.00 |
| 10/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2803 | 3 | 2803 | 3 | 0.00 |
| 10/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1605 | 1 | 1605 | 1 | 0.00 |
| 10/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1806 | 2 | 1806 | 2 | 0.00 |
| 10/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1703 | 2 | 1703 | 2 | 0.00 |
| 10/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.79 | 102.7547 | 7.7900 | 102.7547 | 1,876.00 |
| 10/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4290 | 5 | 4290 | 5 | 0.00 |
| 10/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 4533 | 5 | 4533 | 5 | 0.00 |
| 10/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 4051 | 4 | 4051 | 4 | 0.00 |
| 10/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 10/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 10/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 10/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.87 | 104.2812 | 7.8700 | 104.2812 | 0.00 |
| 10/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 4182 | 5 | 4182 | 5 | 0.00 |
| 10/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 4393 | 5 | 4393 | 5 | 0.00 |
| 10/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 3976 | 4 | 3976 | 4 | 0.00 |
| 10/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 751 | 1 | 751 | 1 | 0.00 |
| 10/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 10/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 10/11/2010 | R204 On 04-August-11 | | | Bond Future | 7.96 | 101.7993 | 7.9570 | 101.7993 | 0.00 |
| 10/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2537 | 3 | 2537 | 3 | 0.00 |
| 10/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2682 | 3 | 2682 | 3 | 0.00 |
| 10/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2395 | 3 | 2395 | 3 | 0.00 |
| 10/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2434 | 2 | 2434 | 2 | 0.00 |
| 10/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2172 | 2 | 2172 | 2 | 0.00 |
| 10/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2301 | 2 | 2301 | 2 | 0.00 |
| 10/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.67 | 102.8155 | 6.6740 | 102.8155 | 0.00 |
| 10/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3458 | 4 | 3458 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3331 | 3 | 3331 | 3 | 0.00 |
| 10/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3584 | 4 | 3584 | 4 | 0.00 |
| 10/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 10/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 10/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 10/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.75 | 104.3372 | 6.7510 | 104.3372 | 0.00 |
| 10/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1974 | 2 | 1974 | 2 | 0.00 |
| 10/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 10/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2075 | 2 | 2075 | 2 | 0.00 |
| 10/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 10/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 10/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 10/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.85 | 102.1282 | 6.8450 | 102.1282 | 0.00 |
| 10/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1056 | 1 | 1056 | 1 | 0.00 |
| 10/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 995 | 1 | 995 | 1 | 0.00 |
| 10/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 10/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 665 | 1 | 665 | 1 | 0.00 |
| 10/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 10/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 10/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.91 | 96.8507 | 7.9070 | 96.8507 | 1,400.00 |
| 10/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 5193 | 6 | 5193 | 6 | 0.00 |
| 10/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5455 | 6 | 5455 | 6 | 0.00 |
| 10/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 4935 | 5 | 4935 | 5 | 0.00 |
| 10/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 10/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 10/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 10/11/2010 | R207 On 05-May-11 | | | Bond Future | 7.99 | 98.2881 | 7.9850 | 98.2881 | 0.00 |
| 10/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3968 | 4 | 3968 | 4 | 0.00 |
| 10/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 4178 | 5 | 4178 | 5 | 0.00 |
| 10/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 3762 | 4 | 3762 | 4 | 0.00 |
| 10/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |
| 10/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 10/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 940 | 1 | 940 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.07 | 96.1152 | 8.0690 | 96.1152 | 0.00 |
| 10/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3181 | 4 | 3181 | 4 | 0.00 |
| 10/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3348 | 4 | 3348 | 4 | 0.00 |
| 10/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 10/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2258 | 2 | 2258 | 2 | 0.00 |
| 10/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2010 | 2 | 2010 | 2 | 0.00 |
| 10/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2131 | 2 | 2131 | 2 | 0.00 |
| 10/11/2010 | R208 On 03-February-11 | | | Bond Future | 8.01 | 94.3313 | 8.0110 | 94.3313 | 5,596.00 |
| 10/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4896 | 5 | 4896 | 5 | 0.00 |
| 10/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 4635 | 5 | 4635 | 5 | 0.00 |
| 10/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 5161 | 6 | 5161 | 6 | 0.00 |
| 10/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 235 | 0 | 235 | 0 | 0.00 |
| 10/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 314 | 0 | 314 | 0 | 0.00 |
| 10/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 10/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.08 | 92.3322 | 8.0830 | 92.3322 | 0.00 |
| 10/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3752 | 4 | 3752 | 4 | 0.00 |
| 10/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3546 | 4 | 3546 | 4 | 0.00 |
| 10/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3964 | 4 | 3964 | 4 | 0.00 |
| 10/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 10/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1260 | 1 | 1260 | 1 | 0.00 |
| 10/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1161 | 1 | 1161 | 1 | 0.00 |
| 10/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.16 | 93.7124 | 8.1600 | 93.7124 | 0.00 |
| 10/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3137 | 3 | 3137 | 3 | 0.00 |
| 10/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3304 | 4 | 3304 | 4 | 0.00 |
| 10/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2974 | 3 | 2974 | 3 | 0.00 |
| 10/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2727 | 2 | 2727 | 2 | 0.00 |
| 10/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2443 | 2 | 2443 | 2 | 0.00 |
| 10/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2582 | 2 | 2582 | 2 | 0.00 |
| 10/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.16 | 82.6620 | 8.1620 | 82.6620 | 23,687.00 |
| 10/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 7250 | 8 | 7250 | 8 | 0.00 |
| 10/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 7591 | 8 | 7591 | 8 | 0.00 |
| 10/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 6909 | 8 | 6909 | 8 | 0.00 |
| 10/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 370 | 0 | 370 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 10/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 10/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.21 | 80.7474 | 8.2110 | 80.7474 | 0.00 |
| 10/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4541 | 5 | 4541 | 5 | 0.00 |
| 10/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4804 | 5 | 4804 | 5 | 0.00 |
| 10/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 4284 | 5 | 4284 | 5 | 0.00 |
| 10/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2226 | 2 | 2226 | 2 | 0.00 |
| 10/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 10/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2064 | 2 | 2064 | 2 | 0.00 |
| 10/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.26 | 81.9465 | 8.2610 | 81.9465 | 0.00 |
| 10/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 5113 | 6 | 5113 | 6 | 0.00 |
| 10/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 5356 | 6 | 5356 | 6 | 0.00 |
| 10/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4874 | 5 | 4874 | 5 | 0.00 |
| 10/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 14120 | 15 | 14120 | 15 | 0.00 |
| 10/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 393 | 0 | 393 | 0 | 0.00 |
| 10/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3257 | 3 | 3257 | 3 | 0.00 |
| 10/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2904 | 3 | 2904 | 3 | 0.00 |
| 10/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3077 | 3 | 3077 | 3 | 0.00 |
| 10/11/2010 | R211 On 03-February-11 | | | Bond Future | 1.91 | 102.8476 | 1.9070 | 102.8476 | 539.00 |
| 10/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 3335 | 3 | 3335 | 3 | 0.00 |
| 10/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 3611 | 3 | 3611 | 3 | 0.00 |
| 10/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3059 | 3 | 3059 | 3 | 0.00 |
| 10/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.55 | 101.7822 | 2.5510 | 101.7822 | 1,868.00 |
| 10/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4219 | 4 | 4219 | 4 | 0.00 |
| 10/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4676 | 5 | 4676 | 5 | 0.00 |
| 10/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 3759 | 4 | 3759 | 4 | 0.00 |
| 10/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/11/2010 | TRT1 On 03-February-11 | | | Index Future | 346.56 | 348.0510 | 346.5590 | 348.0510 | 100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/11/2010 | TRT1 On 05-May-11 | | | Index Future | 351.63 | 353.1410 | 351.6300 | 353.1410 | 0.00 |
| 11/11/2010 | AL7T On 03-February-11 | | | Index Future | 380.63 | 380.2810 | 380.6260 | 380.2810 | 30.00 |
| 11/11/2010 | ALBI On 03-February-11 | | | Index Future | 350.17 | 349.9690 | 350.1660 | 349.9690 | 1,132.00 |
| 11/11/2010 | ALBI On 05-May-11 | | | Index Future | 355.36 | 355.1550 | 355.3570 | 355.1550 | 0.00 |
| 11/11/2010 | CRD1 On 03-February-11 | | | Index Future | 154.42 | 154.3430 | 154.4200 | 154.3430 | 2.00 |
| 11/11/2010 | CRD1 On 05-May-11 | | | Index Future | 156.68 | 156.6020 | 156.6800 | 156.6020 | 0.00 |
| 11/11/2010 | GOVI On 03-February-11 | | | GOVI | 350.94 | 350.7360 | 350.9410 | 350.7360 | 203.00 |
| 11/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 79410 | 8 | 79410 | 8 | 0.00 |
| 11/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 79510 | 8 | 79510 | 8 | 0.00 |
| 11/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 79310 | 8 | 79310 | 8 | 0.00 |
| 11/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | GOVI On 05-May-11 | | | GOVI | 356.14 | 355.9330 | 356.1430 | 355.9330 | 0.00 |
| 11/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 71430 | 7 | 71430 | 7 | 0.00 |
| 11/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 71330 | 7 | 71330 | 7 | 0.00 |
| 11/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 71530 | 7 | 71530 | 7 | 0.00 |
| 11/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/11/2010 | IGOV On 03-February-11 | | | Index Future | 148.40 | 148.3330 | 148.3980 | 148.3330 | 0.00 |
| 11/11/2010 | IGOV On 05-May-11 | | | Index Future | 150.60 | 150.5310 | 150.5970 | 150.5310 | 0.00 |
| 11/11/2010 | IGOV On 04-August-11 | | | Index Future | 152.82 | 152.7540 | 152.8210 | 152.7540 | 0.00 |
| 11/11/2010 | ILBI On 03-February-11 | | | Index Future | 401.99 | 401.7850 | 401.9850 | 401.7850 | 370.00 |
| 11/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 11/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 11/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 11/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 11/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 11/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 11/11/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 5.83 | 94.1620 | 5.8300 | 94.1620 | 2,500.00 |
| 11/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.72 | 94.2600 | 5.7200 | 94.2600 | 2,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.67 | 94.3000 | 5.6670 | 94.3000 | 2,500.00 |
| 11/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.60 | 94.3700 | 5.6040 | 94.3700 | 2,500.00 |
| 11/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.57 | 94.4000 | 5.5730 | 94.4000 | 5,500.00 |
| 11/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.58 | 94.4100 | 5.5770 | 94.4100 | 0.00 |
| 11/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.58 | 94.4000 | 5.5800 | 94.4000 | 4,500.00 |
| 11/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.67 | 94.3140 | 5.6660 | 94.3140 | 13,700.00 |
| 11/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.82 | 94.1610 | 5.8220 | 94.1610 | 5,200.00 |
| 11/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.03 | 93.9490 | 6.0330 | 93.9490 | 0.00 |
| 11/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.28 | 93.7000 | 6.2770 | 93.7000 | 0.00 |
| 11/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.43 | 93.5300 | 6.4340 | 93.5300 | 40,000.00 |
| 11/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/11/2010 | OTH1 On 03-February-11 | | | Index Future | 345.61 | 345.4570 | 345.6110 | 345.4570 | 3.00 |
| 11/11/2010 | OTH1 On 05-May-11 | | | Index Future | 350.73 | 350.5760 | 350.7340 | 350.5760 | 0.00 |
| 11/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.05 | 130.2777 | 7.0510 | 130.2777 | 6,186.00 |
| 11/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3794 | 4 | 3794 | 4 | 0.00 |
| 11/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3595 | 4 | 3595 | 4 | 0.00 |
| 11/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |
| 11/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 11/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 98 | 0 | 98 | 0 | 0.00 |
| 11/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 11/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.13 | 125.3962 | 7.1290 | 125.3962 | 705.00 |
| 11/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2990 | 3 | 2990 | 3 | 0.00 |
| 11/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 3154 | 3 | 3154 | 3 | 0.00 |
| 11/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2830 | 3 | 2830 | 3 | 0.00 |
| 11/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 11/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 504 | 1 | 504 | 1 | 0.00 |
| 11/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 455 | 0 | 455 | 0 | 0.00 |
| 11/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 369 | 0 | 369 | 0 | 0.00 |
| 11/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 410 | 0 | 410 | 0 | 0.00 |
| 11/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.22 | 127.2656 | 7.2150 | 127.2656 | 0.00 |
| 11/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2382 | 2 | 2382 | 2 | 0.00 |
| 11/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 2140 | 2 | 2140 | 2 | 0.00 |
| 11/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 11/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1064 | 1 | 1064 | 1 | 0.00 |
| 11/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1136 | 1 | 1136 | 1 | 0.00 |
| 11/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.11 | 122.4736 | 8.1080 | 122.4736 | 23,682.00 |
| 11/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 8892 | 9 | 8892 | 9 | 0.00 |
| 11/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 9307 | 9 | 9307 | 9 | 0.00 |
| 11/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 1109 | 1 | 1109 | 1 | 3,000.00 |
| 11/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 8480 | 8 | 8480 | 8 | 0.00 |
| 11/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 11/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 4832 | 5 | 4832 | 5 | 0.00 |
| 11/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 11/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 11/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.17 | 124.2912 | 8.1720 | 124.2912 | 0.00 |
| 11/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 7070 | 7 | 7070 | 7 | 0.00 |
| 11/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 7415 | 7 | 7415 | 7 | 0.00 |
| 11/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 6730 | 7 | 6730 | 7 | 0.00 |
| 11/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 2784 | 3 | 2784 | 3 | 5,500.00 |
| 11/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 11/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4522 | 5 | 4522 | 5 | 0.00 |
| 11/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 11/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1486 | 2 | 1486 | 2 | 0.00 |
| 11/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.24 | 120.8492 | 8.2400 | 120.8492 | 0.00 |
| 11/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 4575 | 5 | 4575 | 5 | 0.00 |
| 11/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 4331 | 4 | 4331 | 4 | 0.00 |
| 11/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 4827 | 5 | 4827 | 5 | 0.00 |
| 11/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4240 | 4 | 4240 | 4 | 0.00 |
| 11/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4725 | 5 | 4725 | 5 | 0.00 |
| 11/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4477 | 5 | 4477 | 5 | 0.00 |
| 11/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.85 | 107.4691 | 6.8540 | 107.4691 | 639.00 |
| 11/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3907 | 4 | 3907 | 4 | 0.00 |
| 11/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4070 | 4 | 4070 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3744 | 4 | 3744 | 4 | 0.00 |
| 11/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 11/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 11/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 11/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.93 | 109.0595 | 6.9250 | 109.0595 | 0.00 |
| 11/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2839 | 3 | 2839 | 3 | 0.00 |
| 11/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2704 | 3 | 2704 | 3 | 0.00 |
| 11/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |
| 11/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 11/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 11/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 11/11/2010 | R201 On 04-August-11 | | | Bond Future | 7.01 | 106.2781 | 7.0090 | 106.2781 | 0.00 |
| 11/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1574 | 2 | 1574 | 2 | 0.00 |
| 11/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1681 | 2 | 1681 | 2 | 0.00 |
| 11/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1484 | 1 | 1484 | 1 | 0.00 |
| 11/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 904 | 1 | 904 | 1 | 0.00 |
| 11/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 11/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 11/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.43 | 166.3086 | 0.4260 | 166.3086 | 3,320.00 |
| 11/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59171 | 59 | 59171 | 59 | 0.00 |
| 11/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 60018 | 60 | 60018 | 60 | 0.00 |
| 11/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 58316 | 58 | 58316 | 58 | 0.00 |
| 11/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.35 | 168.7856 | 0.3480 | 168.7856 | 6,500.00 |
| 11/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42097 | 42 | 42097 | 42 | 0.00 |
| 11/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41058 | 41 | 41058 | 41 | 0.00 |
| 11/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43125 | 43 | 43125 | 43 | 0.00 |
| 11/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.61 | 106.4827 | 7.6130 | 106.4827 | 1,407.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4622 | 5 | 4622 | 5 | 0.00 |
| 11/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 4397 | 4 | 4397 | 4 | 0.00 |
| 11/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 4850 | 5 | 4850 | 5 | 0.00 |
| 11/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 11/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 11/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 11/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.70 | 103.8999 | 7.6950 | 103.8999 | 0.00 |
| 11/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3451 | 3 | 3451 | 3 | 0.00 |
| 11/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3633 | 4 | 3633 | 4 | 0.00 |
| 11/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 3271 | 3 | 3271 | 3 | 0.00 |
| 11/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 11/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 11/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 11/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.78 | 105.4518 | 7.7830 | 105.4518 | 0.00 |
| 11/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 11/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2570 | 3 | 2570 | 3 | 0.00 |
| 11/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2852 | 3 | 2852 | 3 | 0.00 |
| 11/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1567 | 2 | 1567 | 2 | 0.00 |
| 11/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1764 | 2 | 1764 | 2 | 0.00 |
| 11/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1663 | 2 | 1663 | 2 | 0.00 |
| 11/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.77 | 102.2798 | 7.7730 | 102.2798 | 1,876.00 |
| 11/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4372 | 4 | 4372 | 4 | 0.00 |
| 11/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 4617 | 5 | 4617 | 5 | 0.00 |
| 11/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 4131 | 4 | 4131 | 4 | 0.00 |
| 11/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 11/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 11/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 11/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.85 | 103.7974 | 7.8530 | 103.7974 | 0.00 |
| 11/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 11/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 4044 | 4 | 4044 | 4 | 0.00 |
| 11/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 4465 | 4 | 4465 | 4 | 0.00 |
| 11/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 600 | 1 | 600 | 1 | 0.00 |
| 11/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 722 | 1 | 722 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 658 | 1 | 658 | 1 | 0.00 |
| 11/11/2010 | R204 On 04-August-11 | | | Bond Future | 7.94 | 101.3136 | 7.9390 | 101.3136 | 0.00 |
| 11/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2585 | 3 | 2585 | 3 | 0.00 |
| 11/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2732 | 3 | 2732 | 3 | 0.00 |
| 11/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2441 | 2 | 2441 | 2 | 0.00 |
| 11/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2380 | 2 | 2380 | 2 | 0.00 |
| 11/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2123 | 2 | 2123 | 2 | 0.00 |
| 11/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2250 | 2 | 2250 | 2 | 0.00 |
| 11/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.66 | 102.6584 | 6.6630 | 102.6584 | 0.00 |
| 11/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3487 | 3 | 3487 | 3 | 0.00 |
| 11/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3360 | 3 | 3360 | 3 | 0.00 |
| 11/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3613 | 4 | 3613 | 4 | 0.00 |
| 11/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 11/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 11/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 11/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.74 | 104.1781 | 6.7380 | 104.1781 | 0.00 |
| 11/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1999 | 2 | 1999 | 2 | 0.00 |
| 11/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2101 | 2 | 2101 | 2 | 0.00 |
| 11/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1899 | 2 | 1899 | 2 | 0.00 |
| 11/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 11/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 11/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 11/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.83 | 101.9657 | 6.8300 | 101.9657 | 0.00 |
| 11/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 11/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 11/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 11/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 11/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 11/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 697 | 1 | 697 | 1 | 0.00 |
| 11/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.89 | 96.3196 | 7.8900 | 96.3196 | 1,400.00 |
| 11/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 5285 | 5 | 5285 | 5 | 0.00 |
| 11/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5547 | 5 | 5547 | 5 | 0.00 |
| 11/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 5024 | 5 | 5024 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 11/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 11/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 11/11/2010 | R207 On 05-May-11 | | | Bond Future | 7.97 | 97.7462 | 7.9680 | 97.7462 | 0.00 |
| 11/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 11/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 3830 | 4 | 3830 | 4 | 0.00 |
| 11/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 4249 | 4 | 4249 | 4 | 0.00 |
| 11/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 11/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 989 | 1 | 989 | 1 | 0.00 |
| 11/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 907 | 1 | 907 | 1 | 0.00 |
| 11/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.05 | 95.5641 | 8.0510 | 95.5641 | 0.00 |
| 11/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3237 | 3 | 3237 | 3 | 0.00 |
| 11/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3406 | 3 | 3406 | 3 | 0.00 |
| 11/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 3074 | 3 | 3074 | 3 | 0.00 |
| 11/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2207 | 2 | 2207 | 2 | 0.00 |
| 11/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 1963 | 2 | 1963 | 2 | 0.00 |
| 11/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2082 | 2 | 2082 | 2 | 0.00 |
| 11/11/2010 | R208 On 03-February-11 | | | Bond Future | 8.00 | 93.7728 | 8.0000 | 93.7728 | 5,596.00 |
| 11/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4954 | 5 | 4954 | 5 | 0.00 |
| 11/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 4690 | 5 | 4690 | 5 | 0.00 |
| 11/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 5220 | 5 | 5220 | 5 | 0.00 |
| 11/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 11/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 11/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 11/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.07 | 91.7665 | 8.0710 | 91.7665 | 0.00 |
| 11/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3799 | 4 | 3799 | 4 | 0.00 |
| 11/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 4012 | 4 | 4012 | 4 | 0.00 |
| 11/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3591 | 4 | 3591 | 4 | 0.00 |
| 11/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 11/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1040 | 1 | 1040 | 1 | 0.00 |
| 11/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1132 | 1 | 1132 | 1 | 0.00 |
| 11/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.15 | 93.1344 | 8.1480 | 93.1344 | 0.00 |
| 11/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3172 | 3 | 3172 | 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 |
|------------|------------------------|--------|--------------|-------------|-------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3340 | | 3 | 3340 | 3 | 0.00 |
| 11/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 3009 | | 3 | 3009 | 3 | 0.00 |
| 11/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2688 | | 3 | 2688 | 3 | 0.00 |
| 11/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2404 | | 2 | 2404 | 2 | 0.00 |
| 11/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2543 | | 3 | 2543 | 3 | 0.00 |
| 11/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.17 | | 81.9461 | 8.1720 | 81.9461 | 23,687.00 |
| 11/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 7164 | | 7 | 7164 | 7 | 0.00 |
| 11/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 7504 | | 8 | 7504 | 8 | 0.00 |
| 11/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 6824 | | 7 | 6824 | 7 | 0.00 |
| 11/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 373 | | 0 | 373 | 0 | 0.00 |
| 11/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 286 | | 0 | 286 | 0 | 0.00 |
| 11/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 328 | | 0 | 328 | 0 | 0.00 |
| 11/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.22 | | 80.0124 | 8.2210 | 80.0124 | 0.00 |
| 11/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4476 | | 5 | 4476 | 5 | 0.00 |
| 11/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4738 | | 5 | 4738 | 5 | 0.00 |
| 11/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 4221 | | 4 | 4221 | 4 | 0.00 |
| 11/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2251 | | 2 | 2251 | 2 | 0.00 |
| 11/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1932 | | 2 | 1932 | 2 | 0.00 |
| 11/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2086 | | 2 | 2086 | 2 | 0.00 |
| 11/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.27 | | 81.2106 | 8.2720 | 81.2106 | 0.00 |
| 11/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 5048 | | 5 | 5048 | 5 | 0.00 |
| 11/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 5290 | | 5 | 5290 | 5 | 0.00 |
| 11/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4810 | | 5 | 4810 | 5 | 0.00 |
| 11/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 14029 | | 14 | 14029 | 14 | 0.00 |
| 11/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 397 | | 0 | 397 | 0 | 0.00 |
| 11/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3288 | | 3 | 3288 | 3 | 0.00 |
| 11/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2934 | | 3 | 2934 | 3 | 0.00 |
| 11/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3107 | | 3 | 3107 | 3 | 0.00 |
| 11/11/2010 | R211 On 03-February-11 | | | Bond Future | 1.88 | | 103.3903 | 1.8820 | 103.3903 | 539.00 |
| 11/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 3479 | | 3 | 3479 | 3 | 0.00 |
| 11/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 3754 | | 4 | 3754 | 4 | 0.00 |
| 11/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3202 | | 3 | 3202 | 3 | 0.00 |
| 11/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.52 | 101.9553 | 2.5210 | 101.9553 | 1,868.00 |
| 11/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4508 | 4 | 4508 | 4 | 0.00 |
| 11/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4965 | 5 | 4965 | 5 | 0.00 |
| 11/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4048 | 4 | 4048 | 4 | 0.00 |
| 11/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/11/2010 | TRT1 On 03-February-11 | | | Index Future | 346.73 | 346.5590 | 346.7260 | 346.5590 | 100.00 |
| 11/11/2010 | TRT1 On 05-May-11 | | | Index Future | 351.80 | 351.6300 | 351.8000 | 351.6300 | 0.00 |
| 12/11/2010 | AL7T On 03-February-11 | | | Index Future | 380.56 | 380.6260 | 380.5630 | 380.6260 | 30.00 |
| 12/11/2010 | ALBI On 03-February-11 | | | Index Future | 350.11 | 350.1660 | 350.1080 | 350.1660 | 1,132.00 |
| 12/11/2010 | ALBI On 05-May-11 | | | Index Future | 355.30 | 355.3570 | 355.2990 | 355.3570 | 0.00 |
| 12/11/2010 | CRD1 On 03-February-11 | | | Index Future | 154.44 | 154.4200 | 154.4360 | 154.4200 | 2.00 |
| 12/11/2010 | CRD1 On 05-May-11 | | | Index Future | 156.70 | 156.6800 | 156.6960 | 156.6800 | 0.00 |
| 12/11/2010 | GOVI On 03-February-11 | | | GOVI | 350.88 | 350.9410 | 350.8830 | 350.9410 | 203.00 |
| 12/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 78830 | 8 | 78830 | 8 | 0.00 |
| 12/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 78730 | 8 | 78730 | 8 | 0.00 |
| 12/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 78930 | 8 | 78930 | 8 | 0.00 |
| 12/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | GOVI On 05-May-11 | | | GOVI | 356.09 | 356.1430 | 356.0850 | 356.1430 | 0.00 |
| 12/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 70850 | 7 | 70850 | 7 | 0.00 |
| 12/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 70950 | 7 | 70950 | 7 | 0.00 |
| 12/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 70750 | 7 | 70750 | 7 | 0.00 |
| 12/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 12/11/2010 | IGOV On 03-February-11 | | | Index Future | 148.37 | 148.3980 | 148.3730 | 148.3980 | 0.00 |
| 12/11/2010 | IGOV On 05-May-11 | | | Index Future | 150.57 | 150.5970 | 150.5730 | 150.5970 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/11/2010 | IGOV On 04-August-11 | | | Index Future | 152.80 | 152.8210 | 152.7970 | 152.8210 | 0.00 |
| 12/11/2010 | ILBI On 03-February-11 | | | Index Future | 403.37 | 401.9850 | 403.3720 | 401.9850 | 370.00 |
| 12/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 12/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 12/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 12/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 12/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 12/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 12/11/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 5.72 | 94.1700 | 5.7170 | 94.1700 | 2,500.00 |
| 12/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.58 | 94.2800 | 5.5820 | 94.2800 | 2,500.00 |
| 12/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.59 | 94.3330 | 5.5900 | 94.3330 | 2,500.00 |
| 12/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 6.18 | 94.3960 | 6.1810 | 94.3960 | 2,500.00 |
| 12/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.82 | 94.4270 | 5.8150 | 94.4270 | 5,500.00 |
| 12/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 6.03 | 94.4230 | 6.0260 | 94.4230 | 0.00 |
| 12/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.83 | 94.4200 | 5.8300 | 94.4200 | 4,500.00 |
| 12/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 6.27 | 94.3340 | 6.2690 | 94.3340 | 13,700.00 |
| 12/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.68 | 94.1780 | 5.6790 | 94.1780 | 5,200.00 |
| 12/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.62 | 93.9670 | 5.6150 | 93.9670 | 0.00 |
| 12/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.43 | 93.7230 | 6.4340 | 93.7230 | 0.00 |
| 12/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.59 | 93.5660 | 5.5860 | 93.5660 | 40,000.00 |
| 12/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 12/11/2010 | OTH1 On 03-February-11 | | | Index Future | 345.55 | 345.6110 | 345.5540 | 345.6110 | 3.00 |
| 12/11/2010 | OTH1 On 05-May-11 | | | Index Future | 350.68 | 350.7340 | 350.6780 | 350.7340 | 0.00 |
| 12/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.05 | 130.3758 | 7.0500 | 130.3758 | 6,186.00 |
| 12/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3796 | 4 | 3796 | 4 | 0.00 |
| 12/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3996 | 4 | 3996 | 4 | 0.00 |
| 12/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3597 | 4 | 3597 | 4 | 0.00 |
| 12/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 12/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 12/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 80 | 0 | 80 | 0 | 0.00 |
| 12/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.13 | 125.4930 | 7.1280 | 125.4930 | 705.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2991 | 3 | 2991 | 3 | 0.00 |
| 12/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 3155 | 3 | 3155 | 3 | 0.00 |
| 12/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 12/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2830 | 3 | 2830 | 3 | 0.00 |
| 12/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 451 | 0 | 451 | 0 | 0.00 |
| 12/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 499 | 1 | 499 | 1 | 0.00 |
| 12/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 366 | 0 | 366 | 0 | 0.00 |
| 12/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 12/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.21 | 127.3686 | 7.2140 | 127.3686 | 0.00 |
| 12/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2258 | 2 | 2258 | 2 | 0.00 |
| 12/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 2139 | 2 | 2139 | 2 | 0.00 |
| 12/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 12/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1059 | 1 | 1059 | 1 | 0.00 |
| 12/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1208 | 1 | 1208 | 1 | 0.00 |
| 12/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 12/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.11 | 122.5346 | 8.1070 | 122.5346 | 23,682.00 |
| 12/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 8895 | 9 | 8895 | 9 | 0.00 |
| 12/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 9311 | 9 | 9311 | 9 | 0.00 |
| 12/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 8482 | 8 | 8482 | 8 | 0.00 |
| 12/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 1099 | 1 | 1099 | 1 | 3,000.00 |
| 12/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 329 | 0 | 329 | 0 | 0.00 |
| 12/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 4812 | 5 | 4812 | 5 | 0.00 |
| 12/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 12/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 12/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.17 | 124.3512 | 8.1710 | 124.3512 | 0.00 |
| 12/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 7069 | 7 | 7069 | 7 | 0.00 |
| 12/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 7415 | 7 | 7415 | 7 | 0.00 |
| 12/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 2778 | 3 | 2778 | 3 | 5,500.00 |
| 12/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 6728 | 7 | 6728 | 7 | 0.00 |
| 12/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1602 | 2 | 1602 | 2 | 0.00 |
| 12/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4506 | 5 | 4506 | 5 | 0.00 |
| 12/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1356 | 1 | 1356 | 1 | 0.00 |
| 12/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1475 | 1 | 1475 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.24 | 120.9081 | 8.2390 | 120.9081 | 0.00 |
| 12/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 4572 | 5 | 4572 | 5 | 0.00 |
| 12/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 4824 | 5 | 4824 | 5 | 0.00 |
| 12/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 4327 | 4 | 4327 | 4 | 0.00 |
| 12/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4711 | 5 | 4711 | 5 | 0.00 |
| 12/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4227 | 4 | 4227 | 4 | 0.00 |
| 12/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4464 | 4 | 4464 | 4 | 0.00 |
| 12/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.85 | 107.5073 | 6.8530 | 107.5073 | 639.00 |
| 12/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3909 | 4 | 3909 | 4 | 0.00 |
| 12/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3746 | 4 | 3746 | 4 | 0.00 |
| 12/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4073 | 4 | 4073 | 4 | 0.00 |
| 12/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 12/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 12/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 12/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.93 | 109.1019 | 6.9250 | 109.1019 | 0.00 |
| 12/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2837 | 3 | 2837 | 3 | 0.00 |
| 12/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2974 | 3 | 2974 | 3 | 0.00 |
| 12/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2702 | 3 | 2702 | 3 | 0.00 |
| 12/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 210 | 0 | 210 | 0 | 0.00 |
| 12/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 12/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 12/11/2010 | R201 On 04-August-11 | | | Bond Future | 7.01 | 106.3177 | 7.0080 | 106.3177 | 0.00 |
| 12/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1574 | 2 | 1574 | 2 | 0.00 |
| 12/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1484 | 1 | 1484 | 1 | 0.00 |
| 12/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1681 | 2 | 1681 | 2 | 0.00 |
| 12/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 796 | 1 | 796 | 1 | 0.00 |
| 12/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 901 | 1 | 901 | 1 | 0.00 |
| 12/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 840 | 1 | 840 | 1 | 0.00 |
| 12/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.43 | 166.3086 | 0.4270 | 166.3086 | 3,320.00 |
| 12/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59142 | 59 | 59142 | 59 | 0.00 |
| 12/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 59989 | 60 | 59989 | 60 | 0.00 |
| 12/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 58287 | 58 | 58287 | 58 | 0.00 |
| 12/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.35 | 168.7563 | 0.3480 | 168.7563 | 6,500.00 |
| 12/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42097 | 42 | 42097 | 42 | 0.00 |
| 12/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41058 | 41 | 41058 | 41 | 0.00 |
| 12/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43125 | 43 | 43125 | 43 | 0.00 |
| 12/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.61 | 106.5713 | 7.6120 | 106.5713 | 1,407.00 |
| 12/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4624 | 5 | 4624 | 5 | 0.00 |
| 12/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 4852 | 5 | 4852 | 5 | 0.00 |
| 12/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 4398 | 4 | 4398 | 4 | 0.00 |
| 12/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 12/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 12/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 12/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.69 | 103.9854 | 7.6940 | 103.9854 | 0.00 |
| 12/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3450 | 3 | 3450 | 3 | 0.00 |
| 12/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 3271 | 3 | 3271 | 3 | 0.00 |
| 12/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3633 | 4 | 3633 | 4 | 0.00 |
| 12/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 637 | 1 | 637 | 1 | 0.00 |
| 12/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 12/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 697 | 1 | 697 | 1 | 0.00 |
| 12/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.78 | 105.5390 | 7.7820 | 105.5390 | 0.00 |
| 12/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2708 | 3 | 2708 | 3 | 0.00 |
| 12/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 12/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2569 | 3 | 2569 | 3 | 0.00 |
| 12/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1758 | 2 | 1758 | 2 | 0.00 |
| 12/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1561 | 2 | 1561 | 2 | 0.00 |
| 12/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1657 | 2 | 1657 | 2 | 0.00 |
| 12/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.77 | 102.3793 | 7.7730 | 102.3793 | 1,876.00 |
| 12/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4368 | 4 | 4368 | 4 | 0.00 |
| 12/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 4126 | 4 | 4126 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 4613 | 5 | 4613 | 5 | 0.00 |
| 12/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 12/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 12/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 12/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.85 | 103.8939 | 7.8520 | 103.8939 | 0.00 |
| 12/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 12/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 4465 | 4 | 4465 | 4 | 0.00 |
| 12/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 4044 | 4 | 4044 | 4 | 0.00 |
| 12/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 717 | 1 | 717 | 1 | 0.00 |
| 12/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 595 | 1 | 595 | 1 | 0.00 |
| 12/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 12/11/2010 | R204 On 04-August-11 | | | Bond Future | 7.94 | 101.4127 | 7.9380 | 101.4127 | 0.00 |
| 12/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2583 | 3 | 2583 | 3 | 0.00 |
| 12/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2440 | 2 | 2440 | 2 | 0.00 |
| 12/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2731 | 3 | 2731 | 3 | 0.00 |
| 12/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2116 | 2 | 2116 | 2 | 0.00 |
| 12/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2374 | 2 | 2374 | 2 | 0.00 |
| 12/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2242 | 2 | 2242 | 2 | 0.00 |
| 12/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.66 | 102.6876 | 6.6620 | 102.6876 | 0.00 |
| 12/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3489 | 3 | 3489 | 3 | 0.00 |
| 12/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3616 | 4 | 3616 | 4 | 0.00 |
| 12/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3362 | 3 | 3362 | 3 | 0.00 |
| 12/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 12/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 12/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 12/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.74 | 104.2099 | 6.7370 | 104.2099 | 0.00 |
| 12/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 12/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1899 | 2 | 1899 | 2 | 0.00 |
| 12/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2102 | 2 | 2102 | 2 | 0.00 |
| 12/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 12/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 12/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 12/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.83 | 101.9990 | 6.8290 | 101.9990 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 12/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 12/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 12/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 742 | 1 | 742 | 1 | 0.00 |
| 12/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 648 | 1 | 648 | 1 | 0.00 |
| 12/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 693 | 1 | 693 | 1 | 0.00 |
| 12/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.89 | 96.4243 | 7.8900 | 96.4243 | 1,400.00 |
| 12/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 5281 | 5 | 5281 | 5 | 0.00 |
| 12/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 5020 | 5 | 5020 | 5 | 0.00 |
| 12/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5544 | 6 | 5544 | 6 | 0.00 |
| 12/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 12/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 12/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 12/11/2010 | R207 On 05-May-11 | | | Bond Future | 7.97 | 97.8482 | 7.9670 | 97.8482 | 0.00 |
| 12/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 12/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 4249 | 4 | 4249 | 4 | 0.00 |
| 12/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 3829 | 4 | 3829 | 4 | 0.00 |
| 12/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 12/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 12/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 901 | 1 | 901 | 1 | 0.00 |
| 12/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.05 | 95.6693 | 8.0500 | 95.6693 | 0.00 |
| 12/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 12/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 3072 | 3 | 3072 | 3 | 0.00 |
| 12/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3405 | 3 | 3405 | 3 | 0.00 |
| 12/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 12/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 12/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2075 | 2 | 2075 | 2 | 0.00 |
| 12/11/2010 | R208 On 03-February-11 | | | Bond Future | 8.00 | 93.8440 | 7.9990 | 93.8440 | 5,596.00 |
| 12/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4954 | 5 | 4954 | 5 | 0.00 |
| 12/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 5221 | 5 | 5221 | 5 | 0.00 |
| 12/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 4691 | 5 | 4691 | 5 | 0.00 |
| 12/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 12/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 12/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.07 | 91.8425 | 8.0710 | 91.8425 | 0.00 |
| 12/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3794 | 4 | 3794 | 4 | 0.00 |
| 12/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3586 | 4 | 3586 | 4 | 0.00 |
| 12/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 4007 | 4 | 4007 | 4 | 0.00 |
| 12/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1035 | 1 | 1035 | 1 | 0.00 |
| 12/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1224 | 1 | 1224 | 1 | 0.00 |
| 12/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1127 | 1 | 1127 | 1 | 0.00 |
| 12/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.15 | 93.2087 | 8.1470 | 93.2087 | 0.00 |
| 12/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3170 | 3 | 3170 | 3 | 0.00 |
| 12/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3339 | 3 | 3339 | 3 | 0.00 |
| 12/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 3007 | 3 | 3007 | 3 | 0.00 |
| 12/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2679 | 3 | 2679 | 3 | 0.00 |
| 12/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2397 | 2 | 2397 | 2 | 0.00 |
| 12/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2535 | 3 | 2535 | 3 | 0.00 |
| 12/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.17 | 81.8574 | 8.1710 | 81.8574 | 23,687.00 |
| 12/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 7166 | 7 | 7166 | 7 | 0.00 |
| 12/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 7506 | 8 | 7506 | 8 | 0.00 |
| 12/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 6824 | 7 | 6824 | 7 | 0.00 |
| 12/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 12/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 12/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 12/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.22 | 79.9246 | 8.2200 | 79.9246 | 0.00 |
| 12/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4473 | 4 | 4473 | 4 | 0.00 |
| 12/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4735 | 5 | 4735 | 5 | 0.00 |
| 12/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 4218 | 4 | 4218 | 4 | 0.00 |
| 12/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 12/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1920 | 2 | 1920 | 2 | 0.00 |
| 12/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2075 | 2 | 2075 | 2 | 0.00 |
| 12/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.27 | 81.1150 | 8.2710 | 81.1150 | 0.00 |
| 12/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 5045 | 5 | 5045 | 5 | 0.00 |
| 12/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 5288 | 5 | 5288 | 5 | 0.00 |
| 12/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4808 | 5 | 4808 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 14034 | 14 | 14034 | 14 | 0.00 |
| 12/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 393 | 0 | 393 | 0 | 0.00 |
| 12/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3278 | 3 | 3278 | 3 | 0.00 |
| 12/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2923 | 3 | 2923 | 3 | 0.00 |
| 12/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3096 | 3 | 3096 | 3 | 0.00 |
| 12/11/2010 | R211 On 03-February-11 | | | Bond Future | 1.88 | 103.5337 | 1.8840 | 103.5337 | 539.00 |
| 12/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 3467 | 3 | 3467 | 3 | 0.00 |
| 12/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 3743 | 4 | 3743 | 4 | 0.00 |
| 12/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3191 | 3 | 3191 | 3 | 0.00 |
| 12/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.52 | 102.2445 | 2.5210 | 102.2445 | 1,868.00 |
| 12/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4508 | 5 | 4508 | 5 | 0.00 |
| 12/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 4965 | 5 | 4965 | 5 | 0.00 |
| 12/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4048 | 4 | 4048 | 4 | 0.00 |
| 12/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/11/2010 | TRT1 On 03-February-11 | | | Index Future | 346.84 | 346.7260 | 346.8380 | 346.7260 | 100.00 |
| 12/11/2010 | TRT1 On 05-May-11 | | | Index Future | 351.92 | 351.8000 | 351.9150 | 351.8000 | 0.00 |
| 15/11/2010 | AL7T On 03-February-11 | | | Index Future | 379.92 | 380.5630 | 379.9240 | 380.5630 | 30.00 |
| 15/11/2010 | ALBI On 03-February-11 | | | Index Future | 349.43 | 350.1080 | 349.4300 | 350.1080 | 1,132.00 |
| 15/11/2010 | ALBI On 05-May-11 | | | Index Future | 354.62 | 355.2990 | 354.6160 | 355.2990 | 0.00 |
| 15/11/2010 | CRD1 On 03-February-11 | | | Index Future | 154.28 | 154.4360 | 154.2800 | 154.4360 | 2.00 |
| 15/11/2010 | CRD1 On 05-May-11 | | | Index Future | 156.54 | 156.6960 | 156.5390 | 156.6960 | 0.00 |
| 15/11/2010 | GOVI On 03-February-11 | | | GOVI | 350.22 | 350.8830 | 350.2230 | 350.8830 | 203.00 |
| 15/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 72230 | 8 | 72230 | 8 | 0.00 |
| 15/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 72330 | 8 | 72330 | 8 | 0.00 |
| 15/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 72130 | 8 | 72130 | 8 | 0.00 |
| 15/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2010 | GOVI On 05-May-11 | | | GOVI | 355.42 | 356.0850 | 355.4210 | 356.0850 | 0.00 |
| 15/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 64210 | 7 | 64210 | 7 | 0.00 |
| 15/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 64110 | 7 | 64110 | 7 | 0.00 |
| 15/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 64310 | 7 | 64310 | 7 | 0.00 |
| 15/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 15/11/2010 | IGOV On 03-February-11 | | | Index Future | 148.99 | 148.3730 | 148.9860 | 148.3730 | 0.00 |
| 15/11/2010 | IGOV On 05-May-11 | | | Index Future | 151.20 | 150.5730 | 151.1970 | 150.5730 | 0.00 |
| 15/11/2010 | IGOV On 04-August-11 | | | Index Future | 153.43 | 152.7970 | 153.4300 | 152.7970 | 0.00 |
| 15/11/2010 | ILBI On 03-February-11 | | | Index Future | 403.57 | 403.3720 | 403.5650 | 403.3720 | 370.00 |
| 15/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 15/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 15/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 15/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 15/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 15/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 15/11/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 5.85 | 94.2830 | 5.8520 | 94.2830 | 2,500.00 |
| 15/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.73 | 94.4180 | 5.7330 | 94.4180 | 2,500.00 |
| 15/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.70 | 94.4100 | 5.7010 | 94.4100 | 2,500.00 |
| 15/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.64 | 93.8190 | 5.6400 | 93.8190 | 2,500.00 |
| 15/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.61 | 94.1850 | 5.6060 | 94.1850 | 5,500.00 |
| 15/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.62 | 93.9740 | 5.6150 | 93.9740 | 0.00 |
| 15/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.62 | 94.1700 | 5.6170 | 94.1700 | 4,500.00 |
| 15/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.71 | 93.7310 | 5.7060 | 93.7310 | 13,700.00 |
| 15/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.85 | 94.3210 | 5.8540 | 94.3210 | 5,200.00 |
| 15/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.06 | 94.3850 | 6.0560 | 94.3850 | 0.00 |
| 15/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.30 | 93.5660 | 6.3010 | 93.5660 | 0.00 |
| 15/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.37 | 94.4140 | 6.3730 | 94.4140 | 40,000.00 |
| 15/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2010 | OTH1 On 03-February-11 | | | Index Future | 344.78 | 345.5540 | 344.7760 | 345.5540 | 3.00 |
| 15/11/2010 | OTH1 On 05-May-11 | | | Index Future | 349.89 | 350.6780 | 349.8930 | 350.6780 | 0.00 |
| 15/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.09 | 130.3802 | 7.0920 | 130.3802 | 6,186.00 |
| 15/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3616 | 4 | 3616 | 4 | 0.00 |
| 15/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3419 | 4 | 3419 | 4 | 0.00 |
| 15/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3815 | 4 | 3815 | 4 | 0.00 |
| 15/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 15/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 105 | 0 | 105 | 0 | 0.00 |
| 15/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 15/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.17 | 125.4972 | 7.1720 | 125.4972 | 705.00 |
| 15/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2838 | 3 | 2838 | 3 | 0.00 |
| 15/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2999 | 3 | 2999 | 3 | 0.00 |
| 15/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2527 | 3 | 2527 | 3 | 0.00 |
| 15/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2681 | 3 | 2681 | 3 | 0.00 |
| 15/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 487 | 0 | 487 | 0 | 0.00 |
| 15/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 539 | 0 | 539 | 0 | 0.00 |
| 15/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 395 | 0 | 395 | 0 | 0.00 |
| 15/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 439 | 0 | 439 | 0 | 0.00 |
| 15/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.26 | 127.3726 | 7.2620 | 127.3726 | 0.00 |
| 15/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2134 | 2 | 2134 | 2 | 0.00 |
| 15/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2254 | 2 | 2254 | 2 | 0.00 |
| 15/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 2018 | 2 | 2018 | 2 | 0.00 |
| 15/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1277 | 1 | 1277 | 1 | 0.00 |
| 15/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1122 | 1 | 1122 | 1 | 0.00 |
| 15/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1197 | 1 | 1197 | 1 | 0.00 |
| 15/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.15 | 122.5448 | 8.1530 | 122.5448 | 23,682.00 |
| 15/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 8451 | 9 | 8451 | 9 | 0.00 |
| 15/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 8863 | 9 | 8863 | 9 | 0.00 |
| 15/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 933 | 1 | 933 | 1 | 3,000.00 |
| 15/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 8042 | 8 | 8042 | 8 | 0.00 |
| 15/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 15/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 5113 | 5 | 5113 | 5 | 0.00 |
| 15/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 264 | 0 | 264 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 15/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.22 | 124.3612 | 8.2180 | 124.3612 | 0.00 |
| 15/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 6697 | 7 | 6697 | 7 | 0.00 |
| 15/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 7036 | 7 | 7036 | 7 | 0.00 |
| 15/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 2548 | 3 | 2548 | 3 | 5,500.00 |
| 15/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 6364 | 7 | 6364 | 7 | 0.00 |
| 15/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1707 | 2 | 1707 | 2 | 0.00 |
| 15/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4745 | 5 | 4745 | 5 | 0.00 |
| 15/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1446 | 1 | 1446 | 1 | 0.00 |
| 15/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1572 | 1 | 1572 | 1 | 0.00 |
| 15/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.29 | 120.9179 | 8.2870 | 120.9179 | 0.00 |
| 15/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 4305 | 5 | 4305 | 5 | 0.00 |
| 15/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 4068 | 4 | 4068 | 4 | 0.00 |
| 15/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 4549 | 5 | 4549 | 5 | 0.00 |
| 15/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4422 | 4 | 4422 | 4 | 0.00 |
| 15/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4922 | 5 | 4922 | 5 | 0.00 |
| 15/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4667 | 4 | 4667 | 4 | 0.00 |
| 15/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.90 | 107.5108 | 6.9010 | 107.5108 | 639.00 |
| 15/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3744 | 4 | 3744 | 4 | 0.00 |
| 15/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 3907 | 4 | 3907 | 4 | 0.00 |
| 15/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3582 | 4 | 3582 | 4 | 0.00 |
| 15/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 15/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 15/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 15/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.98 | 109.1019 | 6.9760 | 109.1019 | 0.00 |
| 15/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2691 | 3 | 2691 | 3 | 0.00 |
| 15/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2826 | 3 | 2826 | 3 | 0.00 |
| 15/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2558 | 3 | 2558 | 3 | 0.00 |
| 15/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 15/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 15/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 15/11/2010 | R201 On 04-August-11 | | | Bond Future | 7.06 | 106.3207 | 7.0630 | 106.3207 | 0.00 |
| 15/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1468 | 2 | 1468 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1572 | 2 | 1572 | 2 | 0.00 |
| 15/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1381 | 1 | 1381 | 1 | 0.00 |
| 15/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 15/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 855 | 1 | 855 | 1 | 0.00 |
| 15/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 901 | 1 | 901 | 1 | 0.00 |
| 15/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.37 | 166.2794 | 0.3710 | 166.2794 | 3,320.00 |
| 15/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 60790 | 59 | 60790 | 59 | 0.00 |
| 15/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 61637 | 60 | 61637 | 60 | 0.00 |
| 15/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59934 | 58 | 59934 | 58 | 0.00 |
| 15/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.29 | 168.7563 | 0.2920 | 168.7563 | 6,500.00 |
| 15/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43750 | 42 | 43750 | 42 | 0.00 |
| 15/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44778 | 43 | 44778 | 43 | 0.00 |
| 15/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42711 | 41 | 42711 | 41 | 0.00 |
| 15/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.66 | 106.5765 | 7.6640 | 106.5765 | 1,407.00 |
| 15/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4367 | 5 | 4367 | 5 | 0.00 |
| 15/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 4143 | 4 | 4143 | 4 | 0.00 |
| 15/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 4593 | 5 | 4593 | 5 | 0.00 |
| 15/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 15/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 15/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 15/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.75 | 103.9904 | 7.7480 | 103.9904 | 0.00 |
| 15/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3238 | 3 | 3238 | 3 | 0.00 |
| 15/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 3064 | 3 | 3064 | 3 | 0.00 |
| 15/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3417 | 4 | 3417 | 4 | 0.00 |
| 15/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 693 | 1 | 693 | 1 | 0.00 |
| 15/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 827 | 1 | 827 | 1 | 0.00 |
| 15/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 757 | 1 | 757 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.84 | 105.5439 | 7.8390 | 105.5439 | 0.00 |
| 15/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2536 | 3 | 2536 | 3 | 0.00 |
| 15/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2402 | 3 | 2402 | 3 | 0.00 |
| 15/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2674 | 3 | 2674 | 3 | 0.00 |
| 15/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1660 | 2 | 1660 | 2 | 0.00 |
| 15/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1867 | 2 | 1867 | 2 | 0.00 |
| 15/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1761 | 2 | 1761 | 2 | 0.00 |
| 15/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.82 | 102.3793 | 7.8240 | 102.3793 | 1,876.00 |
| 15/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4094 | 4 | 4094 | 4 | 0.00 |
| 15/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 4336 | 5 | 4336 | 5 | 0.00 |
| 15/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 3856 | 4 | 3856 | 4 | 0.00 |
| 15/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 15/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 15/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 15/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.91 | 103.8996 | 7.9050 | 103.8996 | 0.00 |
| 15/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 4008 | 4 | 4008 | 4 | 0.00 |
| 15/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 4216 | 4 | 4216 | 4 | 0.00 |
| 15/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 3805 | 4 | 3805 | 4 | 0.00 |
| 15/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 15/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 646 | 1 | 646 | 1 | 0.00 |
| 15/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 709 | 1 | 709 | 1 | 0.00 |
| 15/11/2010 | R204 On 04-August-11 | | | Bond Future | 7.99 | 101.4182 | 7.9940 | 101.4182 | 0.00 |
| 15/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2408 | 3 | 2408 | 3 | 0.00 |
| 15/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2550 | 3 | 2550 | 3 | 0.00 |
| 15/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 15/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2512 | 2 | 2512 | 2 | 0.00 |
| 15/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2243 | 2 | 2243 | 2 | 0.00 |
| 15/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2375 | 2 | 2375 | 2 | 0.00 |
| 15/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.71 | 102.6903 | 6.7050 | 102.6903 | 0.00 |
| 15/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3375 | 3 | 3375 | 3 | 0.00 |
| 15/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3248 | 3 | 3248 | 3 | 0.00 |
| 15/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3502 | 4 | 3502 | 4 | 0.00 |
| 15/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 3 | 0 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 15/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 15/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.78 | 104.2123 | 6.7840 | 104.2123 | 0.00 |
| 15/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1900 | 2 | 1900 | 2 | 0.00 |
| 15/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1801 | 2 | 1801 | 2 | 0.00 |
| 15/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 15/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 15/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 15/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 15/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.88 | 102.0013 | 6.8820 | 102.0013 | 0.00 |
| 15/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1002 | 1 | 1002 | 1 | 0.00 |
| 15/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 15/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1064 | 1 | 1064 | 1 | 0.00 |
| 15/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 691 | 1 | 691 | 1 | 0.00 |
| 15/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 791 | 1 | 791 | 1 | 0.00 |
| 15/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 740 | 1 | 740 | 1 | 0.00 |
| 15/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.93 | 96.4243 | 7.9300 | 96.4243 | 1,400.00 |
| 15/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 5045 | 5 | 5045 | 5 | 0.00 |
| 15/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5307 | 6 | 5307 | 6 | 0.00 |
| 15/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 4787 | 5 | 4787 | 5 | 0.00 |
| 15/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 15/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 15/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 172 | 0 | 172 | 0 | 0.00 |
| 15/11/2010 | R207 On 05-May-11 | | | Bond Future | 8.01 | 97.8542 | 8.0090 | 97.8542 | 0.00 |
| 15/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 15/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 4047 | 4 | 4047 | 4 | 0.00 |
| 15/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 3635 | 4 | 3635 | 4 | 0.00 |
| 15/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1040 | 1 | 1040 | 1 | 0.00 |
| 15/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 15/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 954 | 1 | 954 | 1 | 0.00 |
| 15/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.09 | 95.6752 | 8.0940 | 95.6752 | 0.00 |
| 15/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3073 | 3 | 3073 | 3 | 0.00 |
| 15/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3238 | 3 | 3238 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2914 | 3 | 2914 | 3 | 0.00 |
| 15/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2298 | 2 | 2298 | 2 | 0.00 |
| 15/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 15/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2169 | 2 | 2169 | 2 | 0.00 |
| 15/11/2010 | R208 On 03-February-11 | | | Bond Future | 8.02 | 93.8505 | 8.0190 | 93.8505 | 5,596.00 |
| 15/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4825 | 5 | 4825 | 5 | 0.00 |
| 15/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 4562 | 5 | 4562 | 5 | 0.00 |
| 15/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 5092 | 5 | 5092 | 5 | 0.00 |
| 15/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 15/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 15/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 15/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.09 | 91.8425 | 8.0910 | 91.8425 | 0.00 |
| 15/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3689 | 4 | 3689 | 4 | 0.00 |
| 15/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3483 | 4 | 3483 | 4 | 0.00 |
| 15/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3900 | 4 | 3900 | 4 | 0.00 |
| 15/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1055 | 1 | 1055 | 1 | 0.00 |
| 15/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |
| 15/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1148 | 1 | 1148 | 1 | 0.00 |
| 15/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.17 | 93.2149 | 8.1680 | 93.2149 | 0.00 |
| 15/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3083 | 3 | 3083 | 3 | 0.00 |
| 15/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3249 | 3 | 3249 | 3 | 0.00 |
| 15/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2922 | 3 | 2922 | 3 | 0.00 |
| 15/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 15/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2437 | 2 | 2437 | 2 | 0.00 |
| 15/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2578 | 3 | 2578 | 3 | 0.00 |
| 15/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.22 | 81.8662 | 8.2220 | 81.8662 | 23,687.00 |
| 15/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 6746 | 7 | 6746 | 7 | 0.00 |
| 15/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 7082 | 8 | 7082 | 8 | 0.00 |
| 15/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 6408 | 7 | 6408 | 7 | 0.00 |
| 15/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 15/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 15/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 351 | 0 | 351 | 0 | 0.00 |
| 15/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.27 | 79.9334 | 8.2720 | 79.9334 | 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 |
|------------|------------------------|--------|--------------|--------------|--------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4162 | | 4 | 4162 | 4 | 0.00 |
| 15/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4415 | | 5 | 4415 | 5 | 0.00 |
| 15/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3915 | | 4 | 3915 | 4 | 0.00 |
| 15/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2391 | | 2 | 2391 | 2 | 0.00 |
| 15/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2055 | | 2 | 2055 | 2 | 0.00 |
| 15/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2218 | | 2 | 2218 | 2 | 0.00 |
| 15/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.32 | | 81.1237 | 8.3240 | 81.1237 | 0.00 |
| 15/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4752 | | 5 | 4752 | 5 | 0.00 |
| 15/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4987 | | 5 | 4987 | 5 | 0.00 |
| 15/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4522 | | 5 | 4522 | 5 | 0.00 |
| 15/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 13602 | | 14 | 13602 | 14 | 0.00 |
| 15/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 419 | | 0 | 419 | 0 | 0.00 |
| 15/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3450 | | 3 | 3450 | 3 | 0.00 |
| 15/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3080 | | 3 | 3080 | 3 | 0.00 |
| 15/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3261 | | 3 | 3261 | 3 | 0.00 |
| 15/11/2010 | R211 On 03-February-11 | | | Bond Future | 1.80 | | 103.5222 | 1.8020 | 103.5222 | 539.00 |
| 15/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 3939 | | 3 | 3939 | 3 | 0.00 |
| 15/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4215 | | 4 | 4215 | 4 | 0.00 |
| 15/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3663 | | 3 | 3663 | 3 | 0.00 |
| 15/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.43 | | 102.2445 | 2.4300 | 102.2445 | 1,868.00 |
| 15/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 5391 | | 5 | 5391 | 5 | 0.00 |
| 15/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5848 | | 5 | 5848 | 5 | 0.00 |
| 15/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4931 | | 4 | 4931 | 4 | 0.00 |
| 15/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 15/11/2010 | TRT1 On 03-February-11 | | | Index Future | 346.04 | | 346.8380 | 346.0410 | 346.8380 | 100.00 |
| 15/11/2010 | TRT1 On 05-May-11 | | | Index Future | 351.11 | | 351.9150 | 351.1070 | 351.9150 | 0.00 |
| 16/11/2010 | AL7T On 03-February-11 | | | Index Future | 380.35 | | 379.9240 | 380.3480 | 379.9240 | 30.00 |
| 16/11/2010 | ALBI On 03-February-11 | | | Index Future | 349.50 | | 349.4300 | 349.5040 | 349.4300 | 1,132.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2010 | ALBI On 05-May-11 | | | Index Future | 354.69 | 354.6160 | 354.6920 | 354.6160 | 0.00 |
| 16/11/2010 | CRD1 On 03-February-11 | | | Index Future | 154.37 | 154.2800 | 154.3680 | 154.2800 | 2.00 |
| 16/11/2010 | CRD1 On 05-May-11 | | | Index Future | 156.63 | 156.5390 | 156.6280 | 156.5390 | 0.00 |
| 16/11/2010 | GOVI On 03-February-11 | | | GOVI | 350.32 | 350.2230 | 350.3190 | 350.2230 | 203.00 |
| 16/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 73190 | 7 | 73190 | 7 | 0.00 |
| 16/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 73290 | 7 | 73290 | 7 | 0.00 |
| 16/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 73090 | 7 | 73090 | 7 | 0.00 |
| 16/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | GOVI On 05-May-11 | | | GOVI | 355.52 | 355.4210 | 355.5200 | 355.4210 | 0.00 |
| 16/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 65200 | 6 | 65200 | 6 | 0.00 |
| 16/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 65100 | 6 | 65100 | 6 | 0.00 |
| 16/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 65300 | 6 | 65300 | 6 | 0.00 |
| 16/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 16/11/2010 | IGOV On 03-February-11 | | | Index Future | 149.27 | 148.9860 | 149.2730 | 148.9860 | 0.00 |
| 16/11/2010 | IGOV On 05-May-11 | | | Index Future | 151.49 | 151.1970 | 151.4890 | 151.1970 | 0.00 |
| 16/11/2010 | IGOV On 04-August-11 | | | Index Future | 153.73 | 153.4300 | 153.7260 | 153.4300 | 0.00 |
| 16/11/2010 | ILBI On 03-February-11 | | | Index Future | 404.30 | 403.5650 | 404.3040 | 403.5650 | 370.00 |
| 16/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 16/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 16/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 16/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 16/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 16/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 16/11/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 5.84 | 94.1480 | 5.8400 | 94.1480 | 2,500.00 |
| 16/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.70 | 94.2670 | 5.7020 | 94.2670 | 2,500.00 |
| 16/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.68 | 94.2990 | 5.6780 | 94.2990 | 2,500.00 |
| 16/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.61 | 94.3600 | 5.6130 | 94.3600 | 2,500.00 |
| 16/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.59 | 94.3940 | 5.5920 | 94.3940 | 5,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.58 | 94.3850 | 5.5820 | 94.3850 | 0.00 |
| 16/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.59 | 94.3830 | 5.5880 | 94.3830 | 4,500.00 |
| 16/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.68 | 94.2940 | 5.6780 | 94.2940 | 13,700.00 |
| 16/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.82 | 94.1460 | 5.8210 | 94.1460 | 5,200.00 |
| 16/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.03 | 93.9440 | 6.0280 | 93.9440 | 0.00 |
| 16/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.27 | 93.6990 | 6.2700 | 93.6990 | 0.00 |
| 16/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.46 | 93.6270 | 6.4570 | 93.6270 | 40,000.00 |
| 16/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 16/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 16/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 16/11/2010 | OTH1 On 03-February-11 | | | Index Future | 344.73 | 344.7760 | 344.7300 | 344.7760 | 3.00 |
| 16/11/2010 | OTH1 On 05-May-11 | | | Index Future | 349.85 | 349.8930 | 349.8480 | 349.8930 | 0.00 |
| 16/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.07 | 130.1932 | 7.0650 | 130.1932 | 6,186.00 |
| 16/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3725 | 4 | 3725 | 4 | 0.00 |
| 16/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3526 | 3 | 3526 | 3 | 0.00 |
| 16/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3926 | 4 | 3926 | 4 | 0.00 |
| 16/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 16/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 16/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 16/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.14 | 125.3121 | 7.1430 | 125.3121 | 705.00 |
| 16/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2930 | 3 | 2930 | 3 | 0.00 |
| 16/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 3093 | 3 | 3093 | 3 | 0.00 |
| 16/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2770 | 3 | 2770 | 3 | 0.00 |
| 16/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2614 | 3 | 2614 | 3 | 0.00 |
| 16/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 504 | 1 | 504 | 1 | 0.00 |
| 16/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 454 | 0 | 454 | 0 | 0.00 |
| 16/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 16/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 16/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.23 | 127.1825 | 7.2310 | 127.1825 | 0.00 |
| 16/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2205 | 2 | 2205 | 2 | 0.00 |
| 16/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2327 | 2 | 2327 | 2 | 0.00 |
| 16/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 16/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1224 | 1 | 1224 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1072 | 1 | 1072 | 1 | 0.00 |
| 16/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1146 | 1 | 1146 | 1 | 0.00 |
| 16/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.17 | 122.0780 | 8.1730 | 122.0780 | 23,682.00 |
| 16/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 8262 | 8 | 8262 | 8 | 0.00 |
| 16/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 8672 | 9 | 8672 | 9 | 0.00 |
| 16/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 870 | 1 | 870 | 1 | 3,000.00 |
| 16/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 7854 | 8 | 7854 | 8 | 0.00 |
| 16/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 16/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 5252 | 5 | 5252 | 5 | 0.00 |
| 16/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 275 | 0 | 275 | 0 | 0.00 |
| 16/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 320 | 0 | 320 | 0 | 0.00 |
| 16/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.24 | 123.8925 | 8.2390 | 123.8925 | 0.00 |
| 16/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 6537 | 7 | 6537 | 7 | 0.00 |
| 16/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 6873 | 7 | 6873 | 7 | 0.00 |
| 16/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 6208 | 6 | 6208 | 6 | 0.00 |
| 16/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 2452 | 3 | 2452 | 3 | 5,500.00 |
| 16/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 16/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4857 | 5 | 4857 | 5 | 0.00 |
| 16/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 16/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1620 | 2 | 1620 | 2 | 0.00 |
| 16/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.31 | 120.4476 | 8.3090 | 120.4476 | 0.00 |
| 16/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 4188 | 4 | 4188 | 4 | 0.00 |
| 16/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3956 | 4 | 3956 | 4 | 0.00 |
| 16/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 4429 | 5 | 4429 | 5 | 0.00 |
| 16/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4517 | 4 | 4517 | 4 | 0.00 |
| 16/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 5025 | 5 | 5025 | 5 | 0.00 |
| 16/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4765 | 5 | 4765 | 5 | 0.00 |
| 16/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.86 | 107.3441 | 6.8630 | 107.3441 | 639.00 |
| 16/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3873 | 4 | 3873 | 4 | 0.00 |
| 16/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4037 | 4 | 4037 | 4 | 0.00 |
| 16/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3710 | 4 | 3710 | 4 | 0.00 |
| 16/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 16/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 8 | 0 | 8 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 16/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.93 | 108.9357 | 6.9340 | 108.9357 | 0.00 |
| 16/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2806 | 3 | 2806 | 3 | 0.00 |
| 16/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2670 | 3 | 2670 | 3 | 0.00 |
| 16/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2943 | 3 | 2943 | 3 | 0.00 |
| 16/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 16/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 16/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 16/11/2010 | R201 On 04-August-11 | | | Bond Future | 7.02 | 106.1534 | 7.0190 | 106.1534 | 0.00 |
| 16/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1545 | 1 | 1545 | 1 | 0.00 |
| 16/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1651 | 2 | 1651 | 2 | 0.00 |
| 16/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1455 | 1 | 1455 | 1 | 0.00 |
| 16/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 906 | 1 | 906 | 1 | 0.00 |
| 16/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 800 | 1 | 800 | 1 | 0.00 |
| 16/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 845 | 1 | 845 | 1 | 0.00 |
| 16/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.35 | 167.9272 | 0.3530 | 167.9272 | 3,320.00 |
| 16/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 61324 | 61 | 61324 | 61 | 0.00 |
| 16/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 62171 | 62 | 62171 | 62 | 0.00 |
| 16/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 60468 | 60 | 60468 | 60 | 0.00 |
| 16/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.27 | 170.4094 | 0.2730 | 170.4094 | 6,500.00 |
| 16/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 44315 | 44 | 44315 | 44 | 0.00 |
| 16/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 43277 | 43 | 43277 | 43 | 0.00 |
| 16/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 45343 | 45 | 45343 | 45 | 0.00 |
| 16/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.66 | 106.3057 | 7.6630 | 106.3057 | 1,407.00 |
| 16/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4368 | 4 | 4368 | 4 | 0.00 |
| 16/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 4144 | 4 | 4144 | 4 | 0.00 |
| 16/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 4595 | 5 | 4595 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 16/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 16/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 16/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.75 | 103.7190 | 7.7470 | 103.7190 | 0.00 |
| 16/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3238 | 3 | 3238 | 3 | 0.00 |
| 16/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3416 | 3 | 3416 | 3 | 0.00 |
| 16/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 3063 | 3 | 3063 | 3 | 0.00 |
| 16/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 821 | 1 | 821 | 1 | 0.00 |
| 16/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 687 | 1 | 687 | 1 | 0.00 |
| 16/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 16/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.84 | 105.2678 | 7.8380 | 105.2678 | 0.00 |
| 16/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2535 | 3 | 2535 | 3 | 0.00 |
| 16/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2401 | 2 | 2401 | 2 | 0.00 |
| 16/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2673 | 3 | 2673 | 3 | 0.00 |
| 16/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1654 | 2 | 1654 | 2 | 0.00 |
| 16/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1861 | 2 | 1861 | 2 | 0.00 |
| 16/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1756 | 2 | 1756 | 2 | 0.00 |
| 16/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.81 | 102.0813 | 7.8130 | 102.0813 | 1,876.00 |
| 16/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4145 | 4 | 4145 | 4 | 0.00 |
| 16/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 4388 | 4 | 4388 | 4 | 0.00 |
| 16/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 3905 | 4 | 3905 | 4 | 0.00 |
| 16/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 16/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 16/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 16/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.89 | 103.5990 | 7.8940 | 103.5990 | 0.00 |
| 16/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 4051 | 4 | 4051 | 4 | 0.00 |
| 16/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 3846 | 4 | 3846 | 4 | 0.00 |
| 16/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 4261 | 4 | 4261 | 4 | 0.00 |
| 16/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 629 | 1 | 629 | 1 | 0.00 |
| 16/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 16/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 16/11/2010 | R204 On 04-August-11 | | | Bond Future | 7.98 | 101.1103 | 7.9820 | 101.1103 | 0.00 |
| 16/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2437 | 2 | 2437 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2581 | 3 | 2581 | 3 | 0.00 |
| 16/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2299 | 2 | 2299 | 2 | 0.00 |
| 16/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2475 | 3 | 2475 | 3 | 0.00 |
| 16/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2208 | 2 | 2208 | 2 | 0.00 |
| 16/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2338 | 2 | 2338 | 2 | 0.00 |
| 16/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.67 | 102.5759 | 6.6720 | 102.5759 | 0.00 |
| 16/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3462 | 3 | 3462 | 3 | 0.00 |
| 16/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3335 | 3 | 3335 | 3 | 0.00 |
| 16/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3589 | 4 | 3589 | 4 | 0.00 |
| 16/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 16/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 16/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 16/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.75 | 104.0974 | 6.7480 | 104.0974 | 0.00 |
| 16/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 16/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 16/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1872 | 2 | 1872 | 2 | 0.00 |
| 16/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 16/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 16/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 16/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.84 | 101.8834 | 6.8410 | 101.8834 | 0.00 |
| 16/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1052 | 1 | 1052 | 1 | 0.00 |
| 16/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 990 | 1 | 990 | 1 | 0.00 |
| 16/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 16/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 16/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 748 | 1 | 748 | 1 | 0.00 |
| 16/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 699 | 1 | 699 | 1 | 0.00 |
| 16/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.91 | 96.1782 | 7.9090 | 96.1782 | 1,400.00 |
| 16/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 5159 | 5 | 5159 | 5 | 0.00 |
| 16/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5422 | 5 | 5422 | 5 | 0.00 |
| 16/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 4898 | 5 | 4898 | 5 | 0.00 |
| 16/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 16/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 16/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 157 | 0 | 157 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2010 | R207 On 05-May-11 | | | Bond Future | 7.99 | 97.6023 | 7.9870 | 97.6023 | 0.00 |
| 16/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3929 | 4 | 3929 | 4 | 0.00 |
| 16/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 3722 | 4 | 3722 | 4 | 0.00 |
| 16/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 4139 | 4 | 4139 | 4 | 0.00 |
| 16/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 836 | 1 | 836 | 1 | 0.00 |
| 16/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 995 | 1 | 995 | 1 | 0.00 |
| 16/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 16/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.07 | 95.4182 | 8.0710 | 95.4182 | 0.00 |
| 16/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3145 | 3 | 3145 | 3 | 0.00 |
| 16/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3312 | 3 | 3312 | 3 | 0.00 |
| 16/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2983 | 3 | 2983 | 3 | 0.00 |
| 16/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2233 | 2 | 2233 | 2 | 0.00 |
| 16/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 1986 | 2 | 1986 | 2 | 0.00 |
| 16/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2107 | 2 | 2107 | 2 | 0.00 |
| 16/11/2010 | R208 On 03-February-11 | | | Bond Future | 8.00 | 93.7210 | 7.9980 | 93.7210 | 5,596.00 |
| 16/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4940 | 5 | 4940 | 5 | 0.00 |
| 16/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 4674 | 5 | 4674 | 5 | 0.00 |
| 16/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 5209 | 5 | 5209 | 5 | 0.00 |
| 16/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 16/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 16/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 16/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.07 | 91.7159 | 8.0690 | 91.7159 | 0.00 |
| 16/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3780 | 4 | 3780 | 4 | 0.00 |
| 16/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |
| 16/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3571 | 3 | 3571 | 3 | 0.00 |
| 16/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1197 | 1 | 1197 | 1 | 0.00 |
| 16/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1010 | 1 | 1010 | 1 | 0.00 |
| 16/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1100 | 1 | 1100 | 1 | 0.00 |
| 16/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.15 | 93.0849 | 8.1450 | 93.0849 | 0.00 |
| 16/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3156 | 3 | 3156 | 3 | 0.00 |
| 16/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3324 | 3 | 3324 | 3 | 0.00 |
| 16/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2992 | 3 | 2992 | 3 | 0.00 |
| 16/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2652 | 3 | 2652 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2370 | 2 | 2370 | 2 | 0.00 |
| 16/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2508 | 3 | 2508 | 3 | 0.00 |
| 16/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.24 | 81.4159 | 8.2370 | 81.4159 | 23,687.00 |
| 16/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 6622 | 7 | 6622 | 7 | 0.00 |
| 16/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 6958 | 7 | 6958 | 7 | 0.00 |
| 16/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 6287 | 6 | 6287 | 6 | 0.00 |
| 16/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 410 | 0 | 410 | 0 | 0.00 |
| 16/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 16/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 16/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.29 | 79.4790 | 8.2870 | 79.4790 | 0.00 |
| 16/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4073 | 4 | 4073 | 4 | 0.00 |
| 16/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4324 | 4 | 4324 | 4 | 0.00 |
| 16/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3829 | 4 | 3829 | 4 | 0.00 |
| 16/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2435 | 2 | 2435 | 2 | 0.00 |
| 16/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2094 | 2 | 2094 | 2 | 0.00 |
| 16/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |
| 16/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.34 | 80.6656 | 8.3400 | 80.6656 | 0.00 |
| 16/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4664 | 5 | 4664 | 5 | 0.00 |
| 16/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4897 | 5 | 4897 | 5 | 0.00 |
| 16/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4436 | 5 | 4436 | 5 | 0.00 |
| 16/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 13473 | 14 | 13473 | 14 | 0.00 |
| 16/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 16/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3501 | 3 | 3501 | 3 | 0.00 |
| 16/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3128 | 3 | 3128 | 3 | 0.00 |
| 16/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3310 | 3 | 3310 | 3 | 0.00 |
| 16/11/2010 | R211 On 03-February-11 | | | Bond Future | 1.80 | 103.9939 | 1.8030 | 103.9939 | 539.00 |
| 16/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 3933 | 4 | 3933 | 4 | 0.00 |
| 16/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4209 | 4 | 4209 | 4 | 0.00 |
| 16/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3657 | 4 | 3657 | 4 | 0.00 |
| 16/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.37 | 103.1276 | 2.3700 | 103.1276 | 1,868.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 5978 | 5 | 5978 | 5 | 0.00 |
| 16/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 6435 | 6 | 6435 | 6 | 0.00 |
| 16/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 5518 | 5 | 5518 | 5 | 0.00 |
| 16/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/11/2010 | TRT1 On 03-February-11 | | | Index Future | 346.11 | 346.0410 | 346.1080 | 346.0410 | 100.00 |
| 16/11/2010 | TRT1 On 05-May-11 | | | Index Future | 351.18 | 351.1070 | 351.1750 | 351.1070 | 0.00 |
| 17/11/2010 | AL7T On 03-February-11 | | | Index Future | 377.27 | 380.3480 | 377.2660 | 380.3480 | 30.00 |
| 17/11/2010 | ALBI On 03-February-11 | | | Index Future | 347.23 | 349.5040 | 347.2320 | 349.5040 | 1,132.00 |
| 17/11/2010 | ALBI On 05-May-11 | | | Index Future | 352.42 | 354.6920 | 352.4230 | 354.6920 | 0.00 |
| 17/11/2010 | CRD1 On 03-February-11 | | | Index Future | 153.67 | 154.3680 | 153.6710 | 154.3680 | 2.00 |
| 17/11/2010 | CRD1 On 05-May-11 | | | Index Future | 155.92 | 156.6280 | 155.9220 | 156.6280 | 0.00 |
| 17/11/2010 | GOVI On 03-February-11 | | | GOVI | 348.06 | 350.3190 | 348.0560 | 350.3190 | 203.00 |
| 17/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 50560 | 7 | 50560 | 7 | 0.00 |
| 17/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 50460 | 7 | 50460 | 7 | 0.00 |
| 17/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 50660 | 7 | 50660 | 7 | 0.00 |
| 17/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | GOVI On 05-May-11 | | | GOVI | 353.26 | 355.5200 | 353.2590 | 355.5200 | 0.00 |
| 17/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 42590 | 7 | 42590 | 7 | 0.00 |
| 17/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 42690 | 7 | 42690 | 7 | 0.00 |
| 17/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 42490 | 7 | 42490 | 7 | 0.00 |
| 17/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/11/2010 | IGOV On 03-February-11 | | | Index Future | 149.40 | 149.2730 | 149.4000 | 149.2730 | 0.00 |
| 17/11/2010 | IGOV On 05-May-11 | | | Index Future | 151.63 | 151.4890 | 151.6340 | 151.4890 | 0.00 |
| 17/11/2010 | IGOV On 04-August-11 | | | Index Future | 153.94 | 153.7260 | 153.9440 | 153.7260 | 0.00 |
| 17/11/2010 | ILBI On 03-February-11 | | | Index Future | 404.81 | 404.3040 | 404.8090 | 404.3040 | 370.00 |
| 17/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 17/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 17/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 17/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 17/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 17/11/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 5.87 | 94.1600 | 5.8650 | 94.1600 | 0.00 |
| 17/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.78 | 94.2980 | 5.7840 | 94.2980 | 2,600.00 |
| 17/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.75 | 94.3220 | 5.7460 | 94.3220 | 2,500.00 |
| 17/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.67 | 94.3870 | 5.6650 | 94.3870 | 2,500.00 |
| 17/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.64 | 94.4080 | 5.6410 | 94.4080 | 5,500.00 |
| 17/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.64 | 94.4180 | 5.6440 | 94.4180 | 0.00 |
| 17/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.66 | 94.4120 | 5.6610 | 94.4120 | 4,500.00 |
| 17/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.76 | 94.3220 | 5.7600 | 94.3220 | 13,700.00 |
| 17/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.91 | 94.1790 | 5.9090 | 94.1790 | 5,200.00 |
| 17/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.11 | 93.9720 | 6.1130 | 93.9720 | 0.00 |
| 17/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.36 | 93.7300 | 6.3590 | 93.7300 | 0.00 |
| 17/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.53 | 93.5430 | 6.5340 | 93.5430 | 40,000.00 |
| 17/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/11/2010 | OTH1 On 03-February-11 | | | Index Future | 342.41 | 344.7300 | 342.4140 | 344.7300 | 3.00 |
| 17/11/2010 | OTH1 On 05-May-11 | | | Index Future | 347.53 | 349.8480 | 347.5330 | 349.8480 | 0.00 |
| 17/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.20 | 130.3134 | 7.1980 | 130.3134 | 6,186.00 |
| 17/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3182 | 4 | 3182 | 4 | 0.00 |
| 17/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3376 | 4 | 3376 | 4 | 0.00 |
| 17/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2991 | 4 | 2991 | 4 | 0.00 |
| 17/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 17/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 17/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 17/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.28 | 125.4341 | 7.2820 | 125.4341 | 705.00 |
| 17/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2485 | 3 | 2485 | 3 | 0.00 |
| 17/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2637 | 3 | 2637 | 3 | 0.00 |
| 17/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2337 | 3 | 2337 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2193 | 3 | 2193 | 3 | 0.00 |
| 17/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 17/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 604 | 0 | 604 | 0 | 0.00 |
| 17/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 494 | 0 | 494 | 0 | 0.00 |
| 17/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 547 | 0 | 547 | 0 | 0.00 |
| 17/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.37 | 127.3052 | 7.3660 | 127.3052 | 0.00 |
| 17/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1891 | 2 | 1891 | 2 | 0.00 |
| 17/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1783 | 2 | 1783 | 2 | 0.00 |
| 17/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2003 | 2 | 2003 | 2 | 0.00 |
| 17/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1281 | 1 | 1281 | 1 | 0.00 |
| 17/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1453 | 1 | 1453 | 1 | 0.00 |
| 17/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1365 | 1 | 1365 | 1 | 0.00 |
| 17/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.24 | 121.8759 | 8.2390 | 121.8759 | 23,685.00 |
| 17/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 7663 | 8 | 7663 | 8 | 0.00 |
| 17/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 8066 | 9 | 8066 | 9 | 0.00 |
| 17/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 7264 | 8 | 7264 | 8 | 0.00 |
| 17/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 706 | 1 | 706 | 1 | 3,000.00 |
| 17/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 17/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 5751 | 5 | 5751 | 5 | 0.00 |
| 17/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 17/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 17/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.31 | 123.6839 | 8.3050 | 123.6839 | 0.00 |
| 17/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 6065 | 7 | 6065 | 7 | 0.00 |
| 17/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 6389 | 7 | 6389 | 7 | 0.00 |
| 17/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 5747 | 6 | 5747 | 6 | 0.00 |
| 17/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 2187 | 2 | 2187 | 2 | 5,500.00 |
| 17/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1950 | 2 | 1950 | 2 | 0.00 |
| 17/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 5244 | 5 | 5244 | 5 | 0.00 |
| 17/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1659 | 1 | 1659 | 1 | 0.00 |
| 17/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1801 | 2 | 1801 | 2 | 0.00 |
| 17/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.37 | 120.2330 | 8.3710 | 120.2330 | 0.00 |
| 17/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3886 | 4 | 3886 | 4 | 0.00 |
| 17/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 4116 | 4 | 4116 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3664 | 4 | 3664 | 4 | 0.00 |
| 17/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 5335 | 5 | 5335 | 5 | 0.00 |
| 17/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4806 | 5 | 4806 | 5 | 0.00 |
| 17/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 5065 | 5 | 5065 | 5 | 0.00 |
| 17/11/2010 | R201 On 03-February-11 | | | Bond Future | 7.01 | 107.4760 | 7.0070 | 107.4760 | 639.00 |
| 17/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3385 | 4 | 3385 | 4 | 0.00 |
| 17/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3224 | 4 | 3224 | 4 | 0.00 |
| 17/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 3546 | 4 | 3546 | 4 | 0.00 |
| 17/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 17/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 17/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 17/11/2010 | R201 On 05-May-11 | | | Bond Future | 7.09 | 109.0726 | 7.0870 | 109.0726 | 0.00 |
| 17/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2389 | 3 | 2389 | 3 | 0.00 |
| 17/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2262 | 3 | 2262 | 3 | 0.00 |
| 17/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2518 | 3 | 2518 | 3 | 0.00 |
| 17/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 17/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 297 | 0 | 297 | 0 | 0.00 |
| 17/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 266 | 0 | 266 | 0 | 0.00 |
| 17/11/2010 | R201 On 04-August-11 | | | Bond Future | 7.17 | 106.2873 | 7.1680 | 106.2873 | 0.00 |
| 17/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1285 | 2 | 1285 | 2 | 0.00 |
| 17/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1205 | 1 | 1205 | 1 | 0.00 |
| 17/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1382 | 2 | 1382 | 2 | 0.00 |
| 17/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 17/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1108 | 1 | 1108 | 1 | 0.00 |
| 17/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1037 | 1 | 1037 | 1 | 0.00 |
| 17/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.32 | 168.4610 | 0.3170 | 168.4610 | 3,320.00 |
| 17/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 62397 | 61 | 62397 | 61 | 0.00 |
| 17/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 63244 | 62 | 63244 | 62 | 0.00 |
| 17/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 61542 | 60 | 61542 | 60 | 0.00 |
| 17/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.24 | 170.9746 | 0.2370 | 170.9746 | 6,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 45392 | 44 | 45392 | 44 | 0.00 |
| 17/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 44354 | 43 | 44354 | 43 | 0.00 |
| 17/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 46420 | 45 | 46420 | 45 | 0.00 |
| 17/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.80 | 106.3109 | 7.7980 | 106.3109 | 1,407.00 |
| 17/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 3739 | 4 | 3739 | 4 | 0.00 |
| 17/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 3956 | 5 | 3956 | 5 | 0.00 |
| 17/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 3524 | 4 | 3524 | 4 | 0.00 |
| 17/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 230 | 0 | 230 | 0 | 0.00 |
| 17/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 17/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 17/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.89 | 103.7240 | 7.8860 | 103.7240 | 0.00 |
| 17/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2748 | 3 | 2748 | 3 | 0.00 |
| 17/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2913 | 3 | 2913 | 3 | 0.00 |
| 17/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2587 | 3 | 2587 | 3 | 0.00 |
| 17/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1039 | 1 | 1039 | 1 | 0.00 |
| 17/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 878 | 1 | 878 | 1 | 0.00 |
| 17/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 956 | 1 | 956 | 1 | 0.00 |
| 17/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.97 | 105.2727 | 7.9740 | 105.2727 | 0.00 |
| 17/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2175 | 3 | 2175 | 3 | 0.00 |
| 17/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2301 | 3 | 2301 | 3 | 0.00 |
| 17/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2052 | 2 | 2052 | 2 | 0.00 |
| 17/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2167 | 2 | 2167 | 2 | 0.00 |
| 17/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1937 | 2 | 1937 | 2 | 0.00 |
| 17/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 17/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.94 | 102.1455 | 7.9410 | 102.1455 | 1,876.00 |
| 17/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 3509 | 4 | 3509 | 4 | 0.00 |
| 17/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 3283 | 4 | 3283 | 4 | 0.00 |
| 17/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 3740 | 4 | 3740 | 4 | 0.00 |
| 17/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 17/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 394 | 0 | 394 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 17/11/2010 | R204 On 05-May-11 | | | Bond Future | 8.03 | 103.6613 | 8.0260 | 103.6613 | 0.00 |
| 17/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 3495 | 4 | 3495 | 4 | 0.00 |
| 17/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 3304 | 4 | 3304 | 4 | 0.00 |
| 17/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 3692 | 4 | 3692 | 4 | 0.00 |
| 17/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 17/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 959 | 1 | 959 | 1 | 0.00 |
| 17/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 878 | 1 | 878 | 1 | 0.00 |
| 17/11/2010 | R204 On 04-August-11 | | | Bond Future | 8.11 | 101.1762 | 8.1120 | 101.1762 | 0.00 |
| 17/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2081 | 2 | 2081 | 2 | 0.00 |
| 17/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 17/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2212 | 3 | 2212 | 3 | 0.00 |
| 17/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2550 | 2 | 2550 | 2 | 0.00 |
| 17/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2842 | 2 | 2842 | 2 | 0.00 |
| 17/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2693 | 2 | 2693 | 2 | 0.00 |
| 17/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.81 | 102.6637 | 6.8140 | 102.6637 | 0.00 |
| 17/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3088 | 3 | 3088 | 3 | 0.00 |
| 17/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3214 | 4 | 3214 | 4 | 0.00 |
| 17/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2962 | 3 | 2962 | 3 | 0.00 |
| 17/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 17/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 17/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 17/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.90 | 104.1854 | 6.9000 | 104.1854 | 0.00 |
| 17/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1667 | 2 | 1667 | 2 | 0.00 |
| 17/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1764 | 2 | 1764 | 2 | 0.00 |
| 17/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1573 | 2 | 1573 | 2 | 0.00 |
| 17/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 17/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 17/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 17/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.99 | 101.9745 | 6.9890 | 101.9745 | 0.00 |
| 17/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 17/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 930 | 1 | 930 | 1 | 0.00 |
| 17/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 818 | 1 | 818 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 904 | 1 | 904 | 1 | 0.00 |
| 17/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 795 | 1 | 795 | 1 | 0.00 |
| 17/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 17/11/2010 | R207 On 03-February-11 | | | Bond Future | 8.04 | 96.3073 | 8.0370 | 96.3073 | 1,400.00 |
| 17/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 4453 | 5 | 4453 | 5 | 0.00 |
| 17/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 4203 | 5 | 4203 | 5 | 0.00 |
| 17/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 4706 | 5 | 4706 | 5 | 0.00 |
| 17/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 17/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 17/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 235 | 0 | 235 | 0 | 0.00 |
| 17/11/2010 | R207 On 05-May-11 | | | Bond Future | 8.12 | 97.7342 | 8.1180 | 97.7342 | 0.00 |
| 17/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3374 | 4 | 3374 | 4 | 0.00 |
| 17/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 3183 | 4 | 3183 | 4 | 0.00 |
| 17/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 3570 | 4 | 3570 | 4 | 0.00 |
| 17/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1049 | 1 | 1049 | 1 | 0.00 |
| 17/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1238 | 1 | 1238 | 1 | 0.00 |
| 17/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1140 | 1 | 1140 | 1 | 0.00 |
| 17/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.20 | 95.5524 | 8.2000 | 95.5524 | 0.00 |
| 17/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2725 | 3 | 2725 | 3 | 0.00 |
| 17/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2576 | 3 | 2576 | 3 | 0.00 |
| 17/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2879 | 3 | 2879 | 3 | 0.00 |
| 17/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2303 | 2 | 2303 | 2 | 0.00 |
| 17/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2576 | 2 | 2576 | 2 | 0.00 |
| 17/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2436 | 2 | 2436 | 2 | 0.00 |
| 17/11/2010 | R208 On 03-February-11 | | | Bond Future | 8.12 | 93.8569 | 8.1200 | 93.8569 | 5,598.00 |
| 17/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4254 | 5 | 4254 | 5 | 0.00 |
| 17/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 4511 | 5 | 4511 | 5 | 0.00 |
| 17/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 4001 | 5 | 4001 | 5 | 0.00 |
| 17/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 382 | 0 | 382 | 0 | 0.00 |
| 17/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 17/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 17/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.20 | 91.8552 | 8.1950 | 91.8552 | 0.00 |
| 17/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3239 | 4 | 3239 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3438 | 4 | 3438 | 4 | 0.00 |
| 17/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3047 | 4 | 3047 | 4 | 0.00 |
| 17/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1467 | 1 | 1467 | 1 | 0.00 |
| 17/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |
| 17/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 17/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.27 | 93.2273 | 8.2680 | 93.2273 | 0.00 |
| 17/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2748 | 3 | 2748 | 3 | 0.00 |
| 17/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2904 | 3 | 2904 | 3 | 0.00 |
| 17/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2597 | 3 | 2597 | 3 | 0.00 |
| 17/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 17/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2708 | 2 | 2708 | 2 | 0.00 |
| 17/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2858 | 3 | 2858 | 3 | 0.00 |
| 17/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.30 | 81.2841 | 8.3020 | 81.2841 | 23,687.00 |
| 17/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 6123 | 7 | 6123 | 7 | 0.00 |
| 17/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 6451 | 7 | 6451 | 7 | 0.00 |
| 17/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 5795 | 6 | 5795 | 6 | 0.00 |
| 17/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 484 | 0 | 484 | 0 | 0.00 |
| 17/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 372 | 0 | 372 | 0 | 0.00 |
| 17/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 427 | 0 | 427 | 0 | 0.00 |
| 17/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.35 | 79.3488 | 8.3540 | 79.3488 | 0.00 |
| 17/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3719 | 4 | 3719 | 4 | 0.00 |
| 17/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3957 | 4 | 3957 | 4 | 0.00 |
| 17/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3487 | 4 | 3487 | 4 | 0.00 |
| 17/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2671 | 2 | 2671 | 2 | 0.00 |
| 17/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2305 | 2 | 2305 | 2 | 0.00 |
| 17/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2483 | 2 | 2483 | 2 | 0.00 |
| 17/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.40 | 80.5282 | 8.4030 | 80.5282 | 0.00 |
| 17/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4351 | 5 | 4351 | 5 | 0.00 |
| 17/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4575 | 5 | 4575 | 5 | 0.00 |
| 17/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4133 | 4 | 4133 | 4 | 0.00 |
| 17/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12979 | 13 | 12979 | 13 | 0.00 |
| 17/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 471 | 0 | 471 | 0 | 0.00 |
| 17/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3736 | 4 | 3736 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3343 | 3 | 3343 | 3 | 0.00 |
| 17/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3535 | 3 | 3535 | 3 | 0.00 |
| 17/11/2010 | R211 On 03-February-11 | | | Bond Future | 1.81 | 103.9882 | 1.8090 | 103.9882 | 539.00 |
| 17/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 3899 | 4 | 3899 | 4 | 0.00 |
| 17/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4174 | 4 | 4174 | 4 | 0.00 |
| 17/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3622 | 4 | 3622 | 4 | 0.00 |
| 17/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.37 | 103.7146 | 2.3720 | 103.7146 | 1,868.00 |
| 17/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 5958 | 6 | 5958 | 6 | 0.00 |
| 17/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 6416 | 6 | 6416 | 6 | 0.00 |
| 17/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 5499 | 6 | 5499 | 6 | 0.00 |
| 17/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/11/2010 | TRT1 On 03-February-11 | | | Index Future | 343.88 | 346.1080 | 343.8790 | 346.1080 | 100.00 |
| 17/11/2010 | TRT1 On 05-May-11 | | | Index Future | 348.92 | 351.1750 | 348.9160 | 351.1750 | 0.00 |
| 18/11/2010 | AL7T On 03-February-11 | | | Index Future | 380.05 | 377.2660 | 380.0490 | 377.2660 | 30.00 |
| 18/11/2010 | ALBI On 03-February-11 | | | Index Future | 349.54 | 347.2320 | 349.5370 | 347.2320 | 1,132.00 |
| 18/11/2010 | ALBI On 05-May-11 | | | Index Future | 354.63 | 352.4230 | 354.6310 | 352.4230 | 0.00 |
| 18/11/2010 | CRD1 On 03-February-11 | | | Index Future | 154.23 | 153.6710 | 154.2320 | 153.6710 | 2.00 |
| 18/11/2010 | CRD1 On 05-May-11 | | | Index Future | 156.32 | 155.9220 | 156.3230 | 155.9220 | 0.00 |
| 18/11/2010 | GOVI On 03-February-11 | | | GOVI | 350.32 | 348.0560 | 350.3180 | 348.0560 | 203.00 |
| 18/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 73180 | 5 | 73180 | 5 | 0.00 |
| 18/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 73080 | 5 | 73080 | 5 | 0.00 |
| 18/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 73280 | 5 | 73280 | 5 | 0.00 |
| 18/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | GOVI On 05-May-11 | | | GOVI | 355.42 | 353.2590 | 355.4230 | 353.2590 | 0.00 |
| 18/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 64230 | 4 | 64230 | 4 | 0.00 |
| 18/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 64330 | 4 | 64330 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 64130 | 4 | 64130 | 4 | 0.00 |
| 18/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 18/11/2010 | IGOV On 03-February-11 | | | Index Future | 149.63 | 149.4000 | 149.6340 | 149.4000 | 0.00 |
| 18/11/2010 | IGOV On 05-May-11 | | | Index Future | 151.81 | 151.6340 | 151.8140 | 151.6340 | 0.00 |
| 18/11/2010 | IGOV On 04-August-11 | | | Index Future | 154.00 | 153.9440 | 154.0020 | 153.9440 | 0.00 |
| 18/11/2010 | ILBI On 03-February-11 | | | Index Future | 405.59 | 404.8090 | 405.5870 | 404.8090 | 370.00 |
| 18/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 18/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 18/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 18/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 18/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 18/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 18/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.58 | 94.2160 | 5.5830 | 94.2160 | 5,100.00 |
| 18/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.51 | 94.2540 | 5.5080 | 94.2540 | 2,500.00 |
| 18/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.45 | 94.3350 | 5.4450 | 94.3350 | 2,500.00 |
| 18/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.43 | 94.3590 | 5.4310 | 94.3590 | 5,500.00 |
| 18/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.41 | 94.3560 | 5.4130 | 94.3560 | 0.00 |
| 18/11/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.43 | 5.9460 | 5.4320 | 5.9460 | 0.00 |
| 18/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.46 | 94.3390 | 5.4580 | 94.3390 | 4,500.00 |
| 18/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.60 | 94.2400 | 5.5980 | 94.2400 | 13,700.00 |
| 18/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.78 | 94.0910 | 5.7750 | 94.0910 | 5,200.00 |
| 18/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.98 | 93.8870 | 5.9780 | 93.8870 | 0.00 |
| 18/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.23 | 93.6410 | 6.2250 | 93.6410 | 0.00 |
| 18/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.39 | 93.4660 | 6.3930 | 93.4660 | 40,000.00 |
| 18/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/11/2010 | OTH1 On 03-February-11 | | | Index Future | 344.95 | 342.4140 | 344.9490 | 342.4140 | 3.00 |
| 18/11/2010 | OTH1 On 05-May-11 | | | Index Future | 349.98 | 347.5330 | 349.9760 | 347.5330 | 0.00 |
| 18/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.08 | 129.7228 | 7.0840 | 129.7228 | 6,186.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3642 | 3 | 3642 | 3 | 0.00 |
| 18/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3444 | 3 | 3444 | 3 | 0.00 |
| 18/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3843 | 3 | 3843 | 3 | 0.00 |
| 18/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 18/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 18/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 18/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.17 | 124.8509 | 7.1710 | 124.8509 | 705.00 |
| 18/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2832 | 2 | 2832 | 2 | 0.00 |
| 18/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2994 | 3 | 2994 | 3 | 0.00 |
| 18/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2675 | 2 | 2675 | 2 | 0.00 |
| 18/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2520 | 2 | 2520 | 2 | 0.00 |
| 18/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 527 | 1 | 527 | 1 | 0.00 |
| 18/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 477 | 1 | 477 | 1 | 0.00 |
| 18/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 386 | 0 | 386 | 0 | 0.00 |
| 18/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 429 | 1 | 429 | 1 | 0.00 |
| 18/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.27 | 126.7721 | 7.2730 | 126.7721 | 0.00 |
| 18/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2099 | 2 | 2099 | 2 | 0.00 |
| 18/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1984 | 2 | 1984 | 2 | 0.00 |
| 18/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 18/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1129 | 1 | 1129 | 1 | 0.00 |
| 18/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 18/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1206 | 1 | 1206 | 1 | 0.00 |
| 18/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.15 | 121.2124 | 8.1490 | 121.2124 | 23,685.00 |
| 18/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 8467 | 8 | 8467 | 8 | 0.00 |
| 18/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 8881 | 8 | 8881 | 8 | 0.00 |
| 18/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 906 | 1 | 906 | 1 | 3,000.00 |
| 18/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 8055 | 7 | 8055 | 7 | 0.00 |
| 18/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 18/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 5045 | 6 | 5045 | 6 | 0.00 |
| 18/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 18/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 282 | 0 | 282 | 0 | 0.00 |
| 18/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.22 | 123.0318 | 8.2180 | 123.0318 | 0.00 |
| 18/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 6670 | 6 | 6670 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 7010 | 6 | 7010 | 6 | 0.00 |
| 18/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 6337 | 6 | 6337 | 6 | 0.00 |
| 18/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 2518 | 2 | 2518 | 2 | 5,500.00 |
| 18/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1680 | 2 | 1680 | 2 | 0.00 |
| 18/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4715 | 5 | 4715 | 5 | 0.00 |
| 18/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1420 | 2 | 1420 | 2 | 0.00 |
| 18/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1545 | 2 | 1545 | 2 | 0.00 |
| 18/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.29 | 119.6311 | 8.2910 | 119.6311 | 0.00 |
| 18/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 4259 | 4 | 4259 | 4 | 0.00 |
| 18/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 4502 | 4 | 4502 | 4 | 0.00 |
| 18/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 4023 | 4 | 4023 | 4 | 0.00 |
| 18/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4916 | 5 | 4916 | 5 | 0.00 |
| 18/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4414 | 5 | 4414 | 5 | 0.00 |
| 18/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4660 | 5 | 4660 | 5 | 0.00 |
| 18/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.85 | 106.9770 | 6.8510 | 106.9770 | 639.00 |
| 18/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3914 | 3 | 3914 | 3 | 0.00 |
| 18/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4077 | 4 | 4077 | 4 | 0.00 |
| 18/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3750 | 3 | 3750 | 3 | 0.00 |
| 18/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 18/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 18/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 18/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.93 | 108.5750 | 6.9310 | 108.5750 | 0.00 |
| 18/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2811 | 2 | 2811 | 2 | 0.00 |
| 18/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2675 | 2 | 2675 | 2 | 0.00 |
| 18/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2948 | 3 | 2948 | 3 | 0.00 |
| 18/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 18/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 18/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 18/11/2010 | R201 On 04-August-11 | | | Bond Future | 7.03 | 105.8348 | 7.0270 | 105.8348 | 0.00 |
| 18/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1526 | 1 | 1526 | 1 | 0.00 |
| 18/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1437 | 1 | 1437 | 1 | 0.00 |
| 18/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1632 | 1 | 1632 | 1 | 0.00 |
| 18/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 805 | 1 | 805 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 912 | 1 | 912 | 1 | 0.00 |
| 18/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 18/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.30 | 169.5347 | 0.3010 | 169.5347 | 3,320.00 |
| 18/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 62877 | 62 | 62877 | 62 | 0.00 |
| 18/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 63724 | 63 | 63724 | 63 | 0.00 |
| 18/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 62022 | 62 | 62022 | 62 | 0.00 |
| 18/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.22 | 172.0519 | 0.2220 | 172.0519 | 6,500.00 |
| 18/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 45844 | 45 | 45844 | 45 | 0.00 |
| 18/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 44805 | 44 | 44805 | 44 | 0.00 |
| 18/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 46872 | 46 | 46872 | 46 | 0.00 |
| 18/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.68 | 105.6119 | 7.6830 | 105.6119 | 1,407.00 |
| 18/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4267 | 4 | 4267 | 4 | 0.00 |
| 18/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 4043 | 4 | 4043 | 4 | 0.00 |
| 18/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 4493 | 4 | 4493 | 4 | 0.00 |
| 18/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 18/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 18/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 18/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.77 | 103.0294 | 7.7730 | 103.0294 | 0.00 |
| 18/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |
| 18/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3311 | 3 | 3311 | 3 | 0.00 |
| 18/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2963 | 3 | 2963 | 3 | 0.00 |
| 18/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 851 | 1 | 851 | 1 | 0.00 |
| 18/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 18/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 18/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.87 | 104.6178 | 7.8740 | 104.6178 | 0.00 |
| 18/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2429 | 2 | 2429 | 2 | 0.00 |
| 18/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2564 | 2 | 2564 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2298 | 2 | 2298 | 2 | 0.00 |
| 18/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 18/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1719 | 2 | 1719 | 2 | 0.00 |
| 18/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1823 | 2 | 1823 | 2 | 0.00 |
| 18/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.81 | 101.4019 | 7.8110 | 101.4019 | 1,876.00 |
| 18/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4146 | 4 | 4146 | 4 | 0.00 |
| 18/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 4390 | 4 | 4390 | 4 | 0.00 |
| 18/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 3905 | 3 | 3905 | 3 | 0.00 |
| 18/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 18/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 18/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 18/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.90 | 102.9169 | 7.8970 | 102.9169 | 0.00 |
| 18/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 4029 | 3 | 4029 | 3 | 0.00 |
| 18/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 3824 | 3 | 3824 | 3 | 0.00 |
| 18/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 4239 | 4 | 4239 | 4 | 0.00 |
| 18/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 624 | 1 | 624 | 1 | 0.00 |
| 18/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 18/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 18/11/2010 | R204 On 04-August-11 | | | Bond Future | 7.99 | 100.4653 | 7.9920 | 100.4653 | 0.00 |
| 18/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2400 | 2 | 2400 | 2 | 0.00 |
| 18/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2262 | 2 | 2262 | 2 | 0.00 |
| 18/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2542 | 2 | 2542 | 2 | 0.00 |
| 18/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2224 | 3 | 2224 | 3 | 0.00 |
| 18/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2493 | 3 | 2493 | 3 | 0.00 |
| 18/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2356 | 3 | 2356 | 3 | 0.00 |
| 18/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.61 | 102.2867 | 6.6100 | 102.2867 | 0.00 |
| 18/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3626 | 3 | 3626 | 3 | 0.00 |
| 18/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3499 | 3 | 3499 | 3 | 0.00 |
| 18/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3753 | 3 | 3753 | 3 | 0.00 |
| 18/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 18/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.69 | 103.8145 | 6.6900 | 103.8145 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 2091 | 2 | 2091 | 2 | 0.00 |
| 18/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2195 | 2 | 2195 | 2 | 0.00 |
| 18/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1988 | 2 | 1988 | 2 | 0.00 |
| 18/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 18/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 18/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 130 | 0 | 130 | 0 | 0.00 |
| 18/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.79 | 101.6459 | 6.7930 | 101.6459 | 0.00 |
| 18/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1110 | 1 | 1110 | 1 | 0.00 |
| 18/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1177 | 1 | 1177 | 1 | 0.00 |
| 18/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 1046 | 1 | 1046 | 1 | 0.00 |
| 18/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 697 | 1 | 697 | 1 | 0.00 |
| 18/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 606 | 1 | 606 | 1 | 0.00 |
| 18/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 18/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.92 | 95.5238 | 7.9230 | 95.5238 | 1,400.00 |
| 18/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 5073 | 4 | 5073 | 4 | 0.00 |
| 18/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5335 | 5 | 5335 | 5 | 0.00 |
| 18/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 4812 | 4 | 4812 | 4 | 0.00 |
| 18/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 18/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 18/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 18/11/2010 | R207 On 05-May-11 | | | Bond Future | 8.01 | 96.9523 | 8.0050 | 96.9523 | 0.00 |
| 18/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3840 | 3 | 3840 | 3 | 0.00 |
| 18/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 3635 | 3 | 3635 | 3 | 0.00 |
| 18/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 4049 | 4 | 4049 | 4 | 0.00 |
| 18/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 854 | 1 | 854 | 1 | 0.00 |
| 18/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1016 | 1 | 1016 | 1 | 0.00 |
| 18/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 932 | 1 | 932 | 1 | 0.00 |
| 18/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.10 | 94.8026 | 8.0960 | 94.8026 | 0.00 |
| 18/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 18/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2893 | 3 | 2893 | 3 | 0.00 |
| 18/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3216 | 3 | 3216 | 3 | 0.00 |
| 18/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2036 | 2 | 2036 | 2 | 0.00 |
| 18/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2289 | 3 | 2289 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2160 | 2 | 2160 | 2 | 0.00 |
| 18/11/2010 | R208 On 03-February-11 | | | Bond Future | 8.00 | 93.0711 | 8.0000 | 93.0711 | 5,598.00 |
| 18/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4918 | 4 | 4918 | 4 | 0.00 |
| 18/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 4652 | 4 | 4652 | 4 | 0.00 |
| 18/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 5188 | 5 | 5188 | 5 | 0.00 |
| 18/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 18/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 18/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 18/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.08 | 91.0610 | 8.0760 | 91.0610 | 0.00 |
| 18/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3737 | 3 | 3737 | 3 | 0.00 |
| 18/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3951 | 3 | 3951 | 3 | 0.00 |
| 18/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3529 | 3 | 3529 | 3 | 0.00 |
| 18/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1199 | 1 | 1199 | 1 | 0.00 |
| 18/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 18/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1101 | 1 | 1101 | 1 | 0.00 |
| 18/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.16 | 92.4690 | 8.1570 | 92.4690 | 0.00 |
| 18/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3104 | 3 | 3104 | 3 | 0.00 |
| 18/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 18/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2941 | 3 | 2941 | 3 | 0.00 |
| 18/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2675 | 3 | 2675 | 3 | 0.00 |
| 18/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2392 | 3 | 2392 | 3 | 0.00 |
| 18/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2531 | 3 | 2531 | 3 | 0.00 |
| 18/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.20 | 80.7175 | 8.1970 | 80.7175 | 23,687.00 |
| 18/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 6920 | 6 | 6920 | 6 | 0.00 |
| 18/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 7261 | 6 | 7261 | 6 | 0.00 |
| 18/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 6578 | 6 | 6578 | 6 | 0.00 |
| 18/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 349 | 0 | 349 | 0 | 0.00 |
| 18/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 18/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 18/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.25 | 78.7709 | 8.2490 | 78.7709 | 0.00 |
| 18/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4260 | 4 | 4260 | 4 | 0.00 |
| 18/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4518 | 4 | 4518 | 4 | 0.00 |
| 18/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 4009 | 3 | 4009 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2284 | 3 | 2284 | 3 | 0.00 |
| 18/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1957 | 2 | 1957 | 2 | 0.00 |
| 18/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2115 | 2 | 2115 | 2 | 0.00 |
| 18/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.30 | 79.9907 | 8.3040 | 79.9907 | 0.00 |
| 18/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4830 | 4 | 4830 | 4 | 0.00 |
| 18/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 5068 | 5 | 5068 | 5 | 0.00 |
| 18/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4597 | 4 | 4597 | 4 | 0.00 |
| 18/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 13752 | 13 | 13752 | 13 | 0.00 |
| 18/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 397 | 0 | 397 | 0 | 0.00 |
| 18/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3352 | 4 | 3352 | 4 | 0.00 |
| 18/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2989 | 3 | 2989 | 3 | 0.00 |
| 18/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3166 | 4 | 3166 | 4 | 0.00 |
| 18/11/2010 | R211 On 03-February-11 | | | Bond Future | 1.74 | 103.9535 | 1.7430 | 103.9535 | 539.00 |
| 18/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4280 | 4 | 4280 | 4 | 0.00 |
| 18/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4556 | 4 | 4556 | 4 | 0.00 |
| 18/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4003 | 4 | 4003 | 4 | 0.00 |
| 18/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.40 | 103.6950 | 2.3970 | 103.6950 | 1,868.00 |
| 18/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 5713 | 6 | 5713 | 6 | 0.00 |
| 18/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 6171 | 6 | 6171 | 6 | 0.00 |
| 18/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 5254 | 5 | 5254 | 5 | 0.00 |
| 18/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2010 | TRT1 On 03-February-11 | | | Index Future | 345.95 | 343.8790 | 345.9520 | 343.8790 | 100.00 |
| 18/11/2010 | TRT1 On 05-May-11 | | | Index Future | 350.64 | 348.9160 | 350.6410 | 348.9160 | 0.00 |
| 19/11/2010 | AL7T On 03-February-11 | | | Index Future | 380.22 | 380.0490 | 380.2220 | 380.0490 | 30.00 |
| 19/11/2010 | ALBI On 03-February-11 | | | Index Future | 350.17 | 349.5370 | 350.1680 | 349.5370 | 1,132.00 |
| 19/11/2010 | ALBI On 05-May-11 | | | Index Future | 355.20 | 354.6310 | 355.1990 | 354.6310 | 0.00 |
| 19/11/2010 | CRD1 On 03-February-11 | | | Index Future | 154.32 | 154.2320 | 154.3210 | 154.2320 | 2.00 |
| 19/11/2010 | CRD1 On 05-May-11 | | | Index Future | 156.41 | 156.3230 | 156.4130 | 156.3230 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2010 | GOVI On 03-February-11 | | | GOVI | 350.88 | 350.3180 | 350.8750 | 350.3180 | 203.00 |
| 19/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 78750 | 7 | 78750 | 7 | 0.00 |
| 19/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 78650 | 7 | 78650 | 7 | 0.00 |
| 19/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 78850 | 7 | 78850 | 7 | 0.00 |
| 19/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | GOVI On 05-May-11 | | | GOVI | 355.92 | 355.4230 | 355.9170 | 355.4230 | 0.00 |
| 19/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 69170 | 6 | 69170 | 6 | 0.00 |
| 19/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 69270 | 6 | 69270 | 6 | 0.00 |
| 19/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 69070 | 6 | 69070 | 6 | 0.00 |
| 19/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 19/11/2010 | IGOV On 03-February-11 | | | Index Future | 150.28 | 149.6340 | 150.2820 | 149.6340 | 0.00 |
| 19/11/2010 | IGOV On 05-May-11 | | | Index Future | 152.44 | 151.8140 | 152.4410 | 151.8140 | 0.00 |
| 19/11/2010 | IGOV On 04-August-11 | | | Index Future | 154.62 | 154.0020 | 154.6190 | 154.0020 | 0.00 |
| 19/11/2010 | ILBI On 03-February-11 | | | Index Future | 407.18 | 405.5870 | 407.1760 | 405.5870 | 370.00 |
| 19/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 19/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 19/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 19/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 19/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 19/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 19/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.57 | 94.4170 | 5.5700 | 94.4170 | 7,600.00 |
| 19/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.52 | 94.4920 | 5.5200 | 94.4920 | 2,500.00 |
| 19/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.47 | 94.5550 | 5.4700 | 94.5550 | 2,500.00 |
| 19/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.42 | 94.5690 | 5.4200 | 94.5690 | 5,500.00 |
| 19/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.43 | 94.5870 | 5.4300 | 94.5870 | 0.00 |
| 19/11/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.45 | 94.5680 | 5.4500 | 94.5680 | 0.00 |
| 19/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.46 | 94.5420 | 5.4600 | 94.5420 | 4,500.00 |
| 19/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.61 | 94.4020 | 5.6100 | 94.4020 | 13,700.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.76 | 94.2250 | 5.7600 | 94.2250 | 5,200.00 |
| 19/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.97 | 94.0220 | 5.9700 | 94.0220 | 0.00 |
| 19/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.22 | 93.7750 | 6.2200 | 93.7750 | 0.00 |
| 19/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.41 | 93.6070 | 6.4100 | 93.6070 | 40,000.00 |
| 19/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 19/11/2010 | OTH1 On 03-February-11 | | | Index Future | 345.98 | 344.9490 | 345.9820 | 344.9490 | 3.00 |
| 19/11/2010 | OTH1 On 05-May-11 | | | Index Future | 350.95 | 349.9760 | 350.9530 | 349.9760 | 0.00 |
| 19/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.08 | 130.2288 | 7.0820 | 130.2288 | 6,186.00 |
| 19/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3648 | 4 | 3648 | 4 | 0.00 |
| 19/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3449 | 3 | 3449 | 3 | 0.00 |
| 19/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3849 | 4 | 3849 | 4 | 0.00 |
| 19/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 19/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 19/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 19/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.18 | 125.3163 | 7.1750 | 125.3163 | 705.00 |
| 19/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2816 | 3 | 2816 | 3 | 0.00 |
| 19/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2978 | 3 | 2978 | 3 | 0.00 |
| 19/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2505 | 3 | 2505 | 3 | 0.00 |
| 19/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2659 | 3 | 2659 | 3 | 0.00 |
| 19/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 478 | 0 | 478 | 0 | 0.00 |
| 19/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 529 | 1 | 529 | 1 | 0.00 |
| 19/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 387 | 0 | 387 | 0 | 0.00 |
| 19/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 429 | 0 | 429 | 0 | 0.00 |
| 19/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.28 | 127.1390 | 7.2800 | 127.1390 | 0.00 |
| 19/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 19/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1965 | 2 | 1965 | 2 | 0.00 |
| 19/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 19/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 19/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1295 | 1 | 1295 | 1 | 0.00 |
| 19/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1214 | 1 | 1214 | 1 | 0.00 |
| 19/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.09 | 122.1185 | 8.0940 | 122.1185 | 23,685.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 8972 | 8 | 8972 | 8 | 0.00 |
| 19/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 9393 | 9 | 9393 | 9 | 0.00 |
| 19/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 1045 | 1 | 1045 | 1 | 3,000.00 |
| 19/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 8553 | 8 | 8553 | 8 | 0.00 |
| 19/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 19/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 4626 | 5 | 4626 | 5 | 0.00 |
| 19/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 19/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 19/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.16 | 123.8925 | 8.1630 | 123.8925 | 0.00 |
| 19/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 7068 | 7 | 7068 | 7 | 0.00 |
| 19/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 7418 | 7 | 7418 | 7 | 0.00 |
| 19/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 2742 | 3 | 2742 | 3 | 5,500.00 |
| 19/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 6725 | 6 | 6725 | 6 | 0.00 |
| 19/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1519 | 2 | 1519 | 2 | 0.00 |
| 19/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4390 | 5 | 4390 | 5 | 0.00 |
| 19/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 19/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1394 | 2 | 1394 | 2 | 0.00 |
| 19/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.24 | 120.4086 | 8.2360 | 120.4086 | 0.00 |
| 19/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 4527 | 4 | 4527 | 4 | 0.00 |
| 19/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 4780 | 5 | 4780 | 5 | 0.00 |
| 19/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 4282 | 4 | 4282 | 4 | 0.00 |
| 19/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4637 | 5 | 4637 | 5 | 0.00 |
| 19/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4153 | 4 | 4153 | 4 | 0.00 |
| 19/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4390 | 5 | 4390 | 5 | 0.00 |
| 19/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.85 | 107.5177 | 6.8490 | 107.5177 | 639.00 |
| 19/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3920 | 4 | 3920 | 4 | 0.00 |
| 19/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4084 | 4 | 4084 | 4 | 0.00 |
| 19/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3756 | 4 | 3756 | 4 | 0.00 |
| 19/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 19/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 19/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 19/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.94 | 109.0824 | 6.9350 | 109.0824 | 0.00 |
| 19/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2798 | 3 | 2798 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 19/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2662 | 3 | 2662 | 3 | 0.00 |
| 19/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 19/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 19/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 19/11/2010 | R201 On 04-August-11 | | | Bond Future | 7.04 | 106.2629 | 7.0370 | 106.2629 | 0.00 |
| 19/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1506 | 2 | 1506 | 2 | 0.00 |
| 19/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1417 | 1 | 1417 | 1 | 0.00 |
| 19/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1611 | 2 | 1611 | 2 | 0.00 |
| 19/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 815 | 1 | 815 | 1 | 0.00 |
| 19/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 923 | 1 | 923 | 1 | 0.00 |
| 19/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 19/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.21 | 170.0145 | 0.2090 | 170.0145 | 3,320.00 |
| 19/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 65668 | 63 | 65668 | 63 | 0.00 |
| 19/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 66515 | 64 | 66515 | 64 | 0.00 |
| 19/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 64812 | 62 | 64812 | 62 | 0.00 |
| 19/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.13 | 172.5031 | 0.1310 | 172.5031 | 6,500.00 |
| 19/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 48612 | 46 | 48612 | 46 | 0.00 |
| 19/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 49640 | 47 | 49640 | 47 | 0.00 |
| 19/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 47573 | 45 | 47573 | 45 | 0.00 |
| 19/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.68 | 106.2070 | 7.6800 | 106.2070 | 1,407.00 |
| 19/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4278 | 4 | 4278 | 4 | 0.00 |
| 19/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 4054 | 4 | 4054 | 4 | 0.00 |
| 19/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 4504 | 4 | 4504 | 4 | 0.00 |
| 19/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 19/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 19/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 127 | 0 | 127 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.77 | 103.5936 | 7.7740 | 103.5936 | 0.00 |
| 19/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3127 | 3 | 3127 | 3 | 0.00 |
| 19/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2955 | 3 | 2955 | 3 | 0.00 |
| 19/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3304 | 3 | 3304 | 3 | 0.00 |
| 19/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 710 | 1 | 710 | 1 | 0.00 |
| 19/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 848 | 1 | 848 | 1 | 0.00 |
| 19/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 776 | 1 | 776 | 1 | 0.00 |
| 19/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.88 | 105.0988 | 7.8770 | 105.0988 | 0.00 |
| 19/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2417 | 2 | 2417 | 2 | 0.00 |
| 19/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2552 | 3 | 2552 | 3 | 0.00 |
| 19/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2286 | 2 | 2286 | 2 | 0.00 |
| 19/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1935 | 2 | 1935 | 2 | 0.00 |
| 19/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1722 | 2 | 1722 | 2 | 0.00 |
| 19/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 19/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.81 | 102.1572 | 7.8070 | 102.1572 | 1,876.00 |
| 19/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4161 | 4 | 4161 | 4 | 0.00 |
| 19/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 4407 | 4 | 4407 | 4 | 0.00 |
| 19/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 3920 | 4 | 3920 | 4 | 0.00 |
| 19/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 19/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 19/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 19/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.90 | 103.6443 | 7.8970 | 103.6443 | 0.00 |
| 19/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 4025 | 4 | 4025 | 4 | 0.00 |
| 19/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 4235 | 4 | 4235 | 4 | 0.00 |
| 19/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 3820 | 4 | 3820 | 4 | 0.00 |
| 19/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 748 | 1 | 748 | 1 | 0.00 |
| 19/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 19/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 681 | 1 | 681 | 1 | 0.00 |
| 19/11/2010 | R204 On 04-August-11 | | | Bond Future | 7.99 | 101.1213 | 7.9940 | 101.1213 | 0.00 |
| 19/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2390 | 2 | 2390 | 2 | 0.00 |
| 19/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2252 | 2 | 2252 | 2 | 0.00 |
| 19/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2532 | 3 | 2532 | 3 | 0.00 |
| 19/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2225 | 2 | 2225 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2494 | 2 | 2494 | 2 | 0.00 |
| 19/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 19/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.57 | 102.8289 | 6.5710 | 102.8289 | 0.00 |
| 19/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3730 | 4 | 3730 | 4 | 0.00 |
| 19/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3603 | 3 | 3603 | 3 | 0.00 |
| 19/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3857 | 4 | 3857 | 4 | 0.00 |
| 19/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 19/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.66 | 104.3274 | 6.6560 | 104.3274 | 0.00 |
| 19/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 2162 | 2 | 2162 | 2 | 0.00 |
| 19/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 2058 | 2 | 2058 | 2 | 0.00 |
| 19/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2267 | 2 | 2267 | 2 | 0.00 |
| 19/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 19/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 19/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 19/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.76 | 102.0814 | 6.7610 | 102.0814 | 0.00 |
| 19/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1151 | 1 | 1151 | 1 | 0.00 |
| 19/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 19/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 1085 | 1 | 1085 | 1 | 0.00 |
| 19/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 665 | 1 | 665 | 1 | 0.00 |
| 19/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 19/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 620 | 1 | 620 | 1 | 0.00 |
| 19/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.91 | 96.2212 | 7.9140 | 96.2212 | 1,400.00 |
| 19/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 5119 | 5 | 5119 | 5 | 0.00 |
| 19/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5383 | 5 | 5383 | 5 | 0.00 |
| 19/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 4858 | 5 | 4858 | 5 | 0.00 |
| 19/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 19/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 19/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 19/11/2010 | R207 On 05-May-11 | | | Bond Future | 8.00 | 97.6263 | 7.9990 | 97.6263 | 0.00 |
| 19/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 19/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 4071 | 4 | 4071 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 3655 | 4 | 3655 | 4 | 0.00 |
| 19/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1000 | 1 | 1000 | 1 | 0.00 |
| 19/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 840 | 1 | 840 | 1 | 0.00 |
| 19/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 917 | 1 | 917 | 1 | 0.00 |
| 19/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.09 | 95.4065 | 8.0920 | 95.4065 | 0.00 |
| 19/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 19/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2900 | 3 | 2900 | 3 | 0.00 |
| 19/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3225 | 3 | 3225 | 3 | 0.00 |
| 19/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 19/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2273 | 2 | 2273 | 2 | 0.00 |
| 19/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2144 | 2 | 2144 | 2 | 0.00 |
| 19/11/2010 | R208 On 03-February-11 | | | Bond Future | 7.99 | 93.8440 | 7.9910 | 93.8440 | 5,598.00 |
| 19/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4965 | 5 | 4965 | 5 | 0.00 |
| 19/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 4698 | 5 | 4698 | 5 | 0.00 |
| 19/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 5236 | 5 | 5236 | 5 | 0.00 |
| 19/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 19/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 248 | 0 | 248 | 0 | 0.00 |
| 19/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 19/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.07 | 91.8108 | 8.0690 | 91.8108 | 0.00 |
| 19/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3763 | 4 | 3763 | 4 | 0.00 |
| 19/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3553 | 4 | 3553 | 4 | 0.00 |
| 19/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3977 | 4 | 3977 | 4 | 0.00 |
| 19/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 19/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1179 | 1 | 1179 | 1 | 0.00 |
| 19/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 19/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.15 | 93.1530 | 8.1530 | 93.1530 | 0.00 |
| 19/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3112 | 3 | 3112 | 3 | 0.00 |
| 19/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3280 | 3 | 3280 | 3 | 0.00 |
| 19/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2949 | 3 | 2949 | 3 | 0.00 |
| 19/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2658 | 3 | 2658 | 3 | 0.00 |
| 19/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2375 | 2 | 2375 | 2 | 0.00 |
| 19/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2514 | 3 | 2514 | 3 | 0.00 |
| 19/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.12 | 81.6361 | 8.1220 | 81.6361 | 23,687.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 7516 | 7 | 7516 | 7 | 0.00 |
| 19/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 7865 | 7 | 7865 | 7 | 0.00 |
| 19/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 7165 | 7 | 7165 | 7 | 0.00 |
| 19/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 19/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 19/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 19/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.17 | 79.6795 | 8.1730 | 79.6795 | 0.00 |
| 19/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4682 | 4 | 4682 | 4 | 0.00 |
| 19/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4954 | 5 | 4954 | 5 | 0.00 |
| 19/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 4417 | 4 | 4417 | 4 | 0.00 |
| 19/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2024 | 2 | 2024 | 2 | 0.00 |
| 19/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1725 | 2 | 1725 | 2 | 0.00 |
| 19/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 1869 | 2 | 1869 | 2 | 0.00 |
| 19/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.23 | 80.8380 | 8.2270 | 80.8380 | 0.00 |
| 19/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 5227 | 5 | 5227 | 5 | 0.00 |
| 19/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 5476 | 5 | 5476 | 5 | 0.00 |
| 19/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4983 | 5 | 4983 | 5 | 0.00 |
| 19/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 14369 | 14 | 14369 | 14 | 0.00 |
| 19/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 345 | 0 | 345 | 0 | 0.00 |
| 19/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3069 | 3 | 3069 | 3 | 0.00 |
| 19/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2728 | 3 | 2728 | 3 | 0.00 |
| 19/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 2894 | 3 | 2894 | 3 | 0.00 |
| 19/11/2010 | R211 On 03-February-11 | | | Bond Future | 1.61 | 104.3348 | 1.6130 | 104.3348 | 539.00 |
| 19/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 5036 | 4 | 5036 | 4 | 0.00 |
| 19/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 5311 | 5 | 5311 | 5 | 0.00 |
| 19/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4759 | 4 | 4759 | 4 | 0.00 |
| 19/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.40 | 103.4500 | 2.3990 | 103.4500 | 1,868.00 |
| 19/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 5694 | 6 | 5694 | 6 | 0.00 |
| 19/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 6151 | 6 | 6151 | 6 | 0.00 |
| 19/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 5234 | 5 | 5234 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2010 | TRT1 On 03-February-11 | | | Index Future | 346.56 | 345.9520 | 346.5610 | 345.9520 | 100.00 |
| 19/11/2010 | TRT1 On 05-May-11 | | | Index Future | 351.26 | 350.6410 | 351.2590 | 350.6410 | 0.00 |
| 22/11/2010 | AL7T On 03-February-11 | | | Index Future | 379.84 | 380.2220 | 379.8360 | 380.2220 | 30.00 |
| 22/11/2010 | ALBI On 03-February-11 | | | Index Future | 349.97 | 350.1680 | 349.9700 | 350.1680 | 1,132.00 |
| 22/11/2010 | ALBI On 05-May-11 | | | Index Future | 355.07 | 355.1990 | 355.0740 | 355.1990 | 0.00 |
| 22/11/2010 | CRD1 On 03-February-11 | | | Index Future | 154.37 | 154.3210 | 154.3680 | 154.3210 | 2.00 |
| 22/11/2010 | CRD1 On 05-May-11 | | | Index Future | 156.46 | 156.4130 | 156.4610 | 156.4130 | 0.00 |
| 22/11/2010 | GOVI On 03-February-11 | | | GOVI | 350.68 | 350.8750 | 350.6800 | 350.8750 | 203.00 |
| 22/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 76800 | 8 | 76800 | 8 | 0.00 |
| 22/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 76900 | 8 | 76900 | 8 | 0.00 |
| 22/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 76700 | 8 | 76700 | 8 | 0.00 |
| 22/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | GOVI On 05-May-11 | | | GOVI | 355.80 | 355.9170 | 355.7950 | 355.9170 | 0.00 |
| 22/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 67950 | 7 | 67950 | 7 | 0.00 |
| 22/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 67850 | 7 | 67850 | 7 | 0.00 |
| 22/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 68050 | 7 | 68050 | 7 | 0.00 |
| 22/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 22/11/2010 | IGOV On 03-February-11 | | | Index Future | 150.66 | 150.2820 | 150.6560 | 150.2820 | 0.00 |
| 22/11/2010 | IGOV On 05-May-11 | | | Index Future | 152.85 | 152.4410 | 152.8530 | 152.4410 | 0.00 |
| 22/11/2010 | IGOV On 04-August-11 | | | Index Future | 155.06 | 154.6190 | 155.0570 | 154.6190 | 0.00 |
| 22/11/2010 | ILBI On 03-February-11 | | | Index Future | 408.09 | 407.1760 | 408.0890 | 407.1760 | 370.00 |
| 22/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 22/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 22/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 22/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 22/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 22/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.58 | 94.4300 | 5.5750 | 94.4300 | 7,600.00 |
| 22/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.52 | 94.4800 | 5.5210 | 94.4800 | 2,500.00 |
| 22/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.49 | 94.5300 | 5.4870 | 94.5300 | 2,500.00 |
| 22/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.47 | 94.5800 | 5.4700 | 94.5800 | 5,500.00 |
| 22/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.47 | 94.5700 | 5.4650 | 94.5700 | 0.00 |
| 22/11/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.47 | 94.5500 | 5.4720 | 94.5500 | 0.00 |
| 22/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.50 | 94.5400 | 5.4950 | 94.5400 | 4,500.00 |
| 22/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.63 | 94.3900 | 5.6300 | 94.3900 | 13,700.00 |
| 22/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.81 | 94.2400 | 5.8080 | 94.2400 | 5,200.00 |
| 22/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.01 | 94.0300 | 6.0110 | 94.0300 | 0.00 |
| 22/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.26 | 93.7800 | 6.2560 | 93.7800 | 0.00 |
| 22/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.43 | 93.5900 | 6.4330 | 93.5900 | 40,000.00 |
| 22/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 22/11/2010 | OTH1 On 03-February-11 | | | Index Future | 345.76 | 345.9820 | 345.7640 | 345.9820 | 3.00 |
| 22/11/2010 | OTH1 On 05-May-11 | | | Index Future | 350.81 | 350.9530 | 350.8070 | 350.9530 | 0.00 |
| 22/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.10 | 130.2377 | 7.0980 | 130.2377 | 6,186.00 |
| 22/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3576 | 4 | 3576 | 4 | 0.00 |
| 22/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3776 | 4 | 3776 | 4 | 0.00 |
| 22/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3377 | 3 | 3377 | 3 | 0.00 |
| 22/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 22/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 22/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 22/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.19 | 125.2995 | 7.1860 | 125.2995 | 705.00 |
| 22/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2772 | 3 | 2772 | 3 | 0.00 |
| 22/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 22/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2461 | 3 | 2461 | 3 | 0.00 |
| 22/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2615 | 3 | 2615 | 3 | 0.00 |
| 22/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 480 | 0 | 480 | 0 | 0.00 |
| 22/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 531 | 1 | 531 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 22/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 432 | 0 | 432 | 0 | 0.00 |
| 22/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.29 | 127.1114 | 7.2880 | 127.1114 | 0.00 |
| 22/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2052 | 2 | 2052 | 2 | 0.00 |
| 22/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2170 | 2 | 2170 | 2 | 0.00 |
| 22/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1938 | 2 | 1938 | 2 | 0.00 |
| 22/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1300 | 1 | 1300 | 1 | 0.00 |
| 22/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1140 | 1 | 1140 | 1 | 0.00 |
| 22/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1218 | 1 | 1218 | 1 | 0.00 |
| 22/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.11 | 122.6772 | 8.1070 | 122.6772 | 23,685.00 |
| 22/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 8831 | 9 | 8831 | 9 | 0.00 |
| 22/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 9253 | 9 | 9253 | 9 | 0.00 |
| 22/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 8412 | 9 | 8412 | 9 | 0.00 |
| 22/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 967 | 1 | 967 | 1 | 3,000.00 |
| 22/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 22/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 4680 | 5 | 4680 | 5 | 0.00 |
| 22/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 22/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 220 | 0 | 220 | 0 | 0.00 |
| 22/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.17 | 124.4413 | 8.1740 | 124.4413 | 0.00 |
| 22/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 6960 | 7 | 6960 | 7 | 0.00 |
| 22/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 7308 | 7 | 7308 | 7 | 0.00 |
| 22/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 2663 | 3 | 2663 | 3 | 5,500.00 |
| 22/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 6618 | 7 | 6618 | 7 | 0.00 |
| 22/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1522 | 2 | 1522 | 2 | 0.00 |
| 22/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4421 | 4 | 4421 | 4 | 0.00 |
| 22/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 22/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1396 | 1 | 1396 | 1 | 0.00 |
| 22/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.25 | 120.9474 | 8.2460 | 120.9474 | 0.00 |
| 22/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 4450 | 5 | 4450 | 5 | 0.00 |
| 22/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 4207 | 4 | 4207 | 4 | 0.00 |
| 22/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 4701 | 5 | 4701 | 5 | 0.00 |
| 22/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4173 | 4 | 4173 | 4 | 0.00 |
| 22/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 4660 | 5 | 4660 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4411 | 4 | 4411 | 4 | 0.00 |
| 22/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.87 | 107.5247 | 6.8660 | 107.5247 | 639.00 |
| 22/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 22/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3697 | 4 | 3697 | 4 | 0.00 |
| 22/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4024 | 4 | 4024 | 4 | 0.00 |
| 22/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 22/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 22/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 22/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.95 | 109.0693 | 6.9460 | 109.0693 | 0.00 |
| 22/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2762 | 3 | 2762 | 3 | 0.00 |
| 22/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2899 | 3 | 2899 | 3 | 0.00 |
| 22/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2627 | 3 | 2627 | 3 | 0.00 |
| 22/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 22/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 22/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 22/11/2010 | R201 On 04-August-11 | | | Bond Future | 7.04 | 106.2325 | 7.0440 | 106.2325 | 0.00 |
| 22/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1487 | 2 | 1487 | 2 | 0.00 |
| 22/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1591 | 2 | 1591 | 2 | 0.00 |
| 22/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1398 | 1 | 1398 | 1 | 0.00 |
| 22/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 925 | 1 | 925 | 1 | 0.00 |
| 22/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 22/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 22/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.22 | 172.8051 | 0.2180 | 172.8051 | 3,320.00 |
| 22/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 65392 | 66 | 65392 | 66 | 0.00 |
| 22/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 66240 | 67 | 66240 | 67 | 0.00 |
| 22/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 64537 | 65 | 64537 | 65 | 0.00 |
| 22/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.14 | 175.2713 | 0.1380 | 175.2713 | 6,500.00 |
| 22/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 48397 | 49 | 48397 | 49 | 0.00 |
| 22/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 49425 | 50 | 49425 | 50 | 0.00 |
| 22/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 47359 | 48 | 47359 | 48 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.70 | 106.2226 | 7.6970 | 106.2226 | 1,407.00 |
| 22/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 22/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 4414 | 5 | 4414 | 5 | 0.00 |
| 22/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 3963 | 4 | 3963 | 4 | 0.00 |
| 22/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 22/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 22/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 22/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.79 | 103.5886 | 7.7870 | 103.5886 | 0.00 |
| 22/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 3067 | 3 | 3067 | 3 | 0.00 |
| 22/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2896 | 3 | 2896 | 3 | 0.00 |
| 22/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3243 | 3 | 3243 | 3 | 0.00 |
| 22/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 714 | 1 | 714 | 1 | 0.00 |
| 22/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 854 | 1 | 854 | 1 | 0.00 |
| 22/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 781 | 1 | 781 | 1 | 0.00 |
| 22/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.89 | 105.0844 | 7.8880 | 105.0844 | 0.00 |
| 22/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2376 | 2 | 2376 | 2 | 0.00 |
| 22/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2246 | 2 | 2246 | 2 | 0.00 |
| 22/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2510 | 3 | 2510 | 3 | 0.00 |
| 22/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1733 | 2 | 1733 | 2 | 0.00 |
| 22/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 1948 | 2 | 1948 | 2 | 0.00 |
| 22/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1838 | 2 | 1838 | 2 | 0.00 |
| 22/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.84 | 102.1805 | 7.8350 | 102.1805 | 1,926.00 |
| 22/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 4004 | 4 | 4004 | 4 | 0.00 |
| 22/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 3764 | 4 | 3764 | 4 | 0.00 |
| 22/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 4248 | 4 | 4248 | 4 | 0.00 |
| 22/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 188 | 0 | 188 | 0 | 0.00 |
| 22/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 22/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 22/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.92 | 103.6443 | 7.9220 | 103.6443 | 0.00 |
| 22/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 3904 | 4 | 3904 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 4111 | 4 | 4111 | 4 | 0.00 |
| 22/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 3700 | 4 | 3700 | 4 | 0.00 |
| 22/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 769 | 1 | 769 | 1 | 0.00 |
| 22/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 638 | 1 | 638 | 1 | 0.00 |
| 22/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 22/11/2010 | R204 On 04-August-11 | | | Bond Future | 8.02 | 101.1103 | 8.0180 | 101.1103 | 0.00 |
| 22/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2309 | 2 | 2309 | 2 | 0.00 |
| 22/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2449 | 3 | 2449 | 3 | 0.00 |
| 22/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2174 | 2 | 2174 | 2 | 0.00 |
| 22/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2547 | 2 | 2547 | 2 | 0.00 |
| 22/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2274 | 2 | 2274 | 2 | 0.00 |
| 22/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2408 | 2 | 2408 | 2 | 0.00 |
| 22/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.57 | 102.9329 | 6.5650 | 102.9329 | 0.00 |
| 22/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3746 | 4 | 3746 | 4 | 0.00 |
| 22/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3873 | 4 | 3873 | 4 | 0.00 |
| 22/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3618 | 4 | 3618 | 4 | 0.00 |
| 22/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.64 | 104.4108 | 6.6400 | 104.4108 | 0.00 |
| 22/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 2193 | 2 | 2193 | 2 | 0.00 |
| 22/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 22/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2299 | 2 | 2299 | 2 | 0.00 |
| 22/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 22/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 22/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 22/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.74 | 102.1527 | 6.7380 | 102.1527 | 0.00 |
| 22/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1177 | 1 | 1177 | 1 | 0.00 |
| 22/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 1111 | 1 | 1111 | 1 | 0.00 |
| 22/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1246 | 1 | 1246 | 1 | 0.00 |
| 22/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 553 | 1 | 553 | 1 | 0.00 |
| 22/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 639 | 1 | 639 | 1 | 0.00 |
| 22/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 595 | 1 | 595 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.93 | 96.2765 | 7.9310 | 96.2765 | 1,400.00 |
| 22/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 5012 | 5 | 5012 | 5 | 0.00 |
| 22/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 4751 | 5 | 4751 | 5 | 0.00 |
| 22/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5276 | 5 | 5276 | 5 | 0.00 |
| 22/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 22/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 172 | 0 | 172 | 0 | 0.00 |
| 22/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 22/11/2010 | R207 On 05-May-11 | | | Bond Future | 8.01 | 97.6622 | 8.0140 | 97.6622 | 0.00 |
| 22/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3780 | 4 | 3780 | 4 | 0.00 |
| 22/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 3989 | 4 | 3989 | 4 | 0.00 |
| 22/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 3576 | 4 | 3576 | 4 | 0.00 |
| 22/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 22/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 847 | 1 | 847 | 1 | 0.00 |
| 22/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 926 | 1 | 926 | 1 | 0.00 |
| 22/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.11 | 95.4298 | 8.1050 | 95.4298 | 0.00 |
| 22/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 3002 | 3 | 3002 | 3 | 0.00 |
| 22/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3166 | 3 | 3166 | 3 | 0.00 |
| 22/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2844 | 3 | 2844 | 3 | 0.00 |
| 22/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2293 | 2 | 2293 | 2 | 0.00 |
| 22/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2038 | 2 | 2038 | 2 | 0.00 |
| 22/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2162 | 2 | 2162 | 2 | 0.00 |
| 22/11/2010 | R208 On 03-February-11 | | | Bond Future | 8.02 | 93.9023 | 8.0190 | 93.9023 | 5,598.00 |
| 22/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4789 | 5 | 4789 | 5 | 0.00 |
| 22/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 5059 | 5 | 5059 | 5 | 0.00 |
| 22/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 4523 | 5 | 4523 | 5 | 0.00 |
| 22/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 22/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 22/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 217 | 0 | 217 | 0 | 0.00 |
| 22/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.10 | 91.8552 | 8.0950 | 91.8552 | 0.00 |
| 22/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3631 | 4 | 3631 | 4 | 0.00 |
| 22/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3424 | 4 | 3424 | 4 | 0.00 |
| 22/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3843 | 4 | 3843 | 4 | 0.00 |
| 22/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1023 | 1 | 1023 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1214 | 1 | 1214 | 1 | 0.00 |
| 22/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 22/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.18 | 93.1778 | 8.1780 | 93.1778 | 0.00 |
| 22/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 3012 | 3 | 3012 | 3 | 0.00 |
| 22/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3177 | 3 | 3177 | 3 | 0.00 |
| 22/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 22/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2715 | 3 | 2715 | 3 | 0.00 |
| 22/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2427 | 2 | 2427 | 2 | 0.00 |
| 22/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2568 | 3 | 2568 | 3 | 0.00 |
| 22/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.13 | 82.3028 | 8.1300 | 82.3028 | 23,687.00 |
| 22/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 7432 | 8 | 7432 | 8 | 0.00 |
| 22/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 7081 | 7 | 7081 | 7 | 0.00 |
| 22/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 7782 | 8 | 7782 | 8 | 0.00 |
| 22/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 22/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 256 | 0 | 256 | 0 | 0.00 |
| 22/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 22/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.18 | 80.3476 | 8.1800 | 80.3476 | 0.00 |
| 22/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4616 | 5 | 4616 | 5 | 0.00 |
| 22/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4886 | 5 | 4886 | 5 | 0.00 |
| 22/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 4351 | 4 | 4351 | 4 | 0.00 |
| 22/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2020 | 2 | 2020 | 2 | 0.00 |
| 22/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1719 | 2 | 1719 | 2 | 0.00 |
| 22/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 1865 | 2 | 1865 | 2 | 0.00 |
| 22/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.23 | 81.5072 | 8.2330 | 81.5072 | 0.00 |
| 22/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 5172 | 5 | 5172 | 5 | 0.00 |
| 22/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 5421 | 5 | 5421 | 5 | 0.00 |
| 22/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4929 | 5 | 4929 | 5 | 0.00 |
| 22/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 14312 | 14 | 14312 | 14 | 0.00 |
| 22/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 340 | 0 | 340 | 0 | 0.00 |
| 22/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 22/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 2725 | 3 | 2725 | 3 | 0.00 |
| 22/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 2892 | 3 | 2892 | 3 | 0.00 |
| 22/11/2010 | R211 On 03-February-11 | | | Bond Future | 1.61 | 105.0905 | 1.6120 | 105.0905 | 589.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 5041 | 5 | 5041 | 5 | 0.00 |
| 22/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 5317 | 5 | 5317 | 5 | 0.00 |
| 22/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4765 | 5 | 4765 | 5 | 0.00 |
| 22/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.40 | 103.4304 | 2.3980 | 103.4304 | 1,868.00 |
| 22/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 5703 | 6 | 5703 | 6 | 0.00 |
| 22/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 6161 | 6 | 6161 | 6 | 0.00 |
| 22/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 5244 | 5 | 5244 | 5 | 0.00 |
| 22/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R213 On 03-February-11 | | | Bond Future | 8.18 | 8.0000 | 8.1810 | 8.0000 | 0.00 |
| 22/11/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 2097 | 0 | 2097 | 0 | 0.00 |
| 22/11/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 1180 | 0 | 1180 | 0 | 0.00 |
| 22/11/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 1637 | 0 | 1637 | 0 | 0.00 |
| 22/11/2010 | R213 On 05-May-11 | | | Bond Future | 8.24 | 8.0000 | 8.2370 | 8.0000 | 0.00 |
| 22/11/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 1671 | 0 | 1671 | 0 | 0.00 |
| 22/11/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 2584 | 0 | 2584 | 0 | 0.00 |
| 22/11/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 2126 | 0 | 2126 | 0 | 0.00 |
| 22/11/2010 | R213 On 04-August-11 | | | Bond Future | 8.30 | 8.0000 | 8.2960 | 8.0000 | 0.00 |
| 22/11/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/11/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 3087 | 0 | 3087 | 0 | 0.00 |
| 22/11/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 2179 | 0 | 2179 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/11/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 2631 | 0 | 2631 | 0 | 0.00 |
| 22/11/2010 | TRT1 On 03-February-11 | | | Index Future | 346.30 | 346.5610 | 346.3020 | 346.5610 | 100.00 |
| 22/11/2010 | TRT1 On 05-May-11 | | | Index Future | 351.00 | 351.2590 | 350.9980 | 351.2590 | 0.00 |
| 23/11/2010 | AL7T On 03-February-11 | | | Index Future | 378.94 | 379.8360 | 378.9380 | 379.8360 | 30.00 |
| 23/11/2010 | ALBI On 03-February-11 | | | Index Future | 348.91 | 349.9700 | 348.9130 | 349.9700 | 1,132.00 |
| 23/11/2010 | ALBI On 05-May-11 | | | Index Future | 354.00 | 355.0740 | 354.0030 | 355.0740 | 0.00 |
| 23/11/2010 | CRD1 On 03-February-11 | | | Index Future | 154.24 | 154.3680 | 154.2350 | 154.3680 | 2.00 |
| 23/11/2010 | CRD1 On 05-May-11 | | | Index Future | 156.33 | 156.4610 | 156.3260 | 156.4610 | 0.00 |
| 23/11/2010 | GOVI On 03-February-11 | | | GOVI | 349.70 | 350.6800 | 349.6960 | 350.6800 | 203.00 |
| 23/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 66960 | 8 | 66960 | 8 | 0.00 |
| 23/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 67060 | 8 | 67060 | 8 | 0.00 |
| 23/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 66860 | 8 | 66860 | 8 | 0.00 |
| 23/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | GOVI On 05-May-11 | | | GOVI | 354.80 | 355.7950 | 354.7980 | 355.7950 | 0.00 |
| 23/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 57980 | 7 | 57980 | 7 | 0.00 |
| 23/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 57880 | 7 | 57880 | 7 | 0.00 |
| 23/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 58080 | 7 | 58080 | 7 | 0.00 |
| 23/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/11/2010 | IGOV On 03-February-11 | | | Index Future | 150.36 | 150.6560 | 150.3570 | 150.6560 | 0.00 |
| 23/11/2010 | IGOV On 05-May-11 | | | Index Future | 152.55 | 152.8530 | 152.5500 | 152.8530 | 0.00 |
| 23/11/2010 | IGOV On 04-August-11 | | | Index Future | 154.75 | 155.0570 | 154.7490 | 155.0570 | 0.00 |
| 23/11/2010 | ILBI On 03-February-11 | | | Index Future | 407.19 | 408.0890 | 407.1940 | 408.0890 | 370.00 |
| 23/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 23/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 23/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 23/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 23/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 23/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.52 | 94.4250 | 5.5210 | 94.4250 | 7,600.00 |
| 23/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.46 | 94.4790 | 5.4600 | 94.4790 | 5,000.00 |
| 23/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.44 | 94.5130 | 5.4430 | 94.5130 | 2,500.00 |
| 23/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.44 | 94.5300 | 5.4410 | 94.5300 | 5,500.00 |
| 23/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.44 | 94.5350 | 5.4410 | 94.5350 | 0.00 |
| 23/11/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.45 | 94.5280 | 5.4500 | 94.5280 | 0.00 |
| 23/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.47 | 94.5050 | 5.4740 | 94.5050 | 4,500.00 |
| 23/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.61 | 94.3700 | 5.6080 | 94.3700 | 13,800.00 |
| 23/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.79 | 94.1920 | 5.7860 | 94.1920 | 5,200.00 |
| 23/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.99 | 93.9890 | 5.9880 | 93.9890 | 0.00 |
| 23/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.23 | 93.7440 | 6.2330 | 93.7440 | 0.00 |
| 23/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.41 | 93.5670 | 6.4130 | 93.5670 | 40,000.00 |
| 23/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 23/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 23/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 23/11/2010 | OTH1 On 03-February-11 | | | Index Future | 344.31 | 345.7640 | 344.3140 | 345.7640 | 3.00 |
| 23/11/2010 | OTH1 On 05-May-11 | | | Index Future | 349.34 | 350.8070 | 349.3370 | 350.8070 | 0.00 |
| 23/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.11 | 130.1665 | 7.1080 | 130.1665 | 6,186.00 |
| 23/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 3532 | 4 | 3532 | 4 | 0.00 |
| 23/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3733 | 4 | 3733 | 4 | 0.00 |
| 23/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 3333 | 3 | 3333 | 3 | 0.00 |
| 23/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 23/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 23/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 23/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.20 | 125.2533 | 7.1960 | 125.2533 | 705.00 |
| 23/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2737 | 3 | 2737 | 3 | 0.00 |
| 23/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2897 | 3 | 2897 | 3 | 0.00 |
| 23/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2580 | 3 | 2580 | 3 | 0.00 |
| 23/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 2428 | 2 | 2428 | 2 | 0.00 |
| 23/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 540 | 1 | 540 | 1 | 0.00 |
| 23/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 487 | 0 | 487 | 0 | 0.00 |
| 23/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 23/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 439 | 0 | 439 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.30 | 127.0797 | 7.2990 | 127.0797 | 0.00 |
| 23/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 2024 | 2 | 2024 | 2 | 0.00 |
| 23/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 2141 | 2 | 2141 | 2 | 0.00 |
| 23/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 23/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1316 | 1 | 1316 | 1 | 0.00 |
| 23/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1155 | 1 | 1155 | 1 | 0.00 |
| 23/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1234 | 1 | 1234 | 1 | 0.00 |
| 23/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.18 | 122.5448 | 8.1830 | 122.5448 | 23,685.00 |
| 23/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 8119 | 9 | 8119 | 9 | 0.00 |
| 23/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 8534 | 9 | 8534 | 9 | 0.00 |
| 23/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 7709 | 8 | 7709 | 8 | 0.00 |
| 23/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 760 | 1 | 760 | 1 | 3,000.00 |
| 23/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 23/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 5243 | 5 | 5243 | 5 | 0.00 |
| 23/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 23/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 23/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.25 | 124.3312 | 8.2520 | 124.3312 | 0.00 |
| 23/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 6380 | 7 | 6380 | 7 | 0.00 |
| 23/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 6716 | 7 | 6716 | 7 | 0.00 |
| 23/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 6052 | 7 | 6052 | 7 | 0.00 |
| 23/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 2330 | 3 | 2330 | 3 | 5,500.00 |
| 23/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 1732 | 2 | 1732 | 2 | 0.00 |
| 23/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 4864 | 4 | 4864 | 4 | 0.00 |
| 23/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1463 | 1 | 1463 | 1 | 0.00 |
| 23/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 1592 | 1 | 1592 | 1 | 0.00 |
| 23/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.33 | 120.8492 | 8.3270 | 120.8492 | 0.00 |
| 23/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 4041 | 4 | 4041 | 4 | 0.00 |
| 23/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3812 | 4 | 3812 | 4 | 0.00 |
| 23/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 4279 | 5 | 4279 | 5 | 0.00 |
| 23/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 4542 | 4 | 4542 | 4 | 0.00 |
| 23/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 5056 | 5 | 5056 | 5 | 0.00 |
| 23/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 4793 | 4 | 4793 | 4 | 0.00 |
| 23/11/2010 | R201 On 03-February-11 | | | Bond Future | 6.87 | 107.4656 | 6.8700 | 107.4656 | 639.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM | Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3846 | | 4 | 3846 | 4 | 0.00 |
| 23/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3683 | | 4 | 3683 | 4 | 0.00 |
| 23/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 4010 | | 4 | 4010 | 4 | 0.00 |
| 23/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 6 | | 0 | 6 | 0 | 0.00 |
| 23/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 11 | | 0 | 11 | 0 | 0.00 |
| 23/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 7 | | 0 | 7 | 0 | 0.00 |
| 23/11/2010 | R201 On 05-May-11 | | | Bond Future | 6.95 | | 109.0334 | 6.9510 | 109.0334 | 0.00 |
| 23/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2746 | | 3 | 2746 | 3 | 0.00 |
| 23/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2611 | | 3 | 2611 | 3 | 0.00 |
| 23/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2883 | | 3 | 2883 | 3 | 0.00 |
| 23/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 160 | | 0 | 160 | 0 | 0.00 |
| 23/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 204 | | 0 | 204 | 0 | 0.00 |
| 23/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 181 | | 0 | 181 | 0 | 0.00 |
| 23/11/2010 | R201 On 04-August-11 | | | Bond Future | 7.05 | | 106.2112 | 7.0490 | 106.2112 | 0.00 |
| 23/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1476 | | 1 | 1476 | 1 | 0.00 |
| 23/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1580 | | 2 | 1580 | 2 | 0.00 |
| 23/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1388 | | 1 | 1388 | 1 | 0.00 |
| 23/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 930 | | 1 | 930 | 1 | 0.00 |
| 23/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 820 | | 1 | 820 | 1 | 0.00 |
| 23/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 867 | | 1 | 867 | 1 | 0.00 |
| 23/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.27 | | 172.5297 | 0.2740 | 172.5297 | 3,320.00 |
| 23/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 63691 | | 65 | 63691 | 65 | 0.00 |
| 23/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 64538 | | 66 | 64538 | 66 | 0.00 |
| 23/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 62835 | | 65 | 62835 | 65 | 0.00 |
| 23/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.20 | | 175.0565 | 0.1950 | 175.0565 | 6,500.00 |
| 23/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 46660 | | 48 | 46660 | 48 | 0.00 |
| 23/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 45621 | | 47 | 45621 | 47 | 0.00 |
| 23/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 47688 | | 49 | 47688 | 49 | 0.00 |
| 23/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.74 | 106.1343 | 7.7430 | 106.1343 | 1,407.00 |
| 23/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 3968 | 4 | 3968 | 4 | 0.00 |
| 23/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 4191 | 4 | 4191 | 4 | 0.00 |
| 23/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 3747 | 4 | 3747 | 4 | 0.00 |
| 23/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 23/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 23/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 23/11/2010 | R203 On 05-May-11 | | | Bond Future | 7.84 | 103.5235 | 7.8360 | 103.5235 | 0.00 |
| 23/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2891 | 3 | 2891 | 3 | 0.00 |
| 23/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 3062 | 3 | 3062 | 3 | 0.00 |
| 23/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 23/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 927 | 1 | 927 | 1 | 0.00 |
| 23/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 23/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 23/11/2010 | R203 On 04-August-11 | | | Bond Future | 7.94 | 105.0313 | 7.9390 | 105.0313 | 0.00 |
| 23/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 23/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 2113 | 2 | 2113 | 2 | 0.00 |
| 23/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 2368 | 3 | 2368 | 3 | 0.00 |
| 23/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 1836 | 2 | 1836 | 2 | 0.00 |
| 23/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2060 | 2 | 2060 | 2 | 0.00 |
| 23/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 23/11/2010 | R204 On 03-February-11 | | | Bond Future | 7.87 | 102.0172 | 7.8710 | 102.0172 | 1,926.00 |
| 23/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 3817 | 4 | 3817 | 4 | 0.00 |
| 23/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 3581 | 4 | 3581 | 4 | 0.00 |
| 23/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 4058 | 4 | 4058 | 4 | 0.00 |
| 23/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 23/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 23/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 23/11/2010 | R204 On 05-May-11 | | | Bond Future | 7.96 | 103.5028 | 7.9590 | 103.5028 | 0.00 |
| 23/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 3742 | 4 | 3742 | 4 | 0.00 |
| 23/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 3542 | 4 | 3542 | 4 | 0.00 |
| 23/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 3946 | 4 | 3946 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 23/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 820 | 1 | 820 | 1 | 0.00 |
| 23/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 749 | 1 | 749 | 1 | 0.00 |
| 23/11/2010 | R204 On 04-August-11 | | | Bond Future | 8.06 | 100.9787 | 8.0570 | 100.9787 | 0.00 |
| 23/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 23/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 23/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 23/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 2654 | 3 | 2654 | 3 | 0.00 |
| 23/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 2372 | 2 | 2372 | 2 | 0.00 |
| 23/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 2510 | 2 | 2510 | 2 | 0.00 |
| 23/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.57 | 102.9489 | 6.5700 | 102.9489 | 0.00 |
| 23/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3732 | 4 | 3732 | 4 | 0.00 |
| 23/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3859 | 4 | 3859 | 4 | 0.00 |
| 23/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3605 | 4 | 3605 | 4 | 0.00 |
| 23/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.65 | 104.4500 | 6.6460 | 104.4500 | 0.00 |
| 23/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 23/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 23/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 23/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 23/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 23/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 23/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.74 | 102.2041 | 6.7430 | 102.2041 | 0.00 |
| 23/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 1169 | 1 | 1169 | 1 | 0.00 |
| 23/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 1102 | 1 | 1102 | 1 | 0.00 |
| 23/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 1238 | 1 | 1238 | 1 | 0.00 |
| 23/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 23/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 641 | 1 | 641 | 1 | 0.00 |
| 23/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 598 | 1 | 598 | 1 | 0.00 |
| 23/11/2010 | R207 On 03-February-11 | | | Bond Future | 7.97 | 96.1720 | 7.9720 | 96.1720 | 1,400.00 |
| 23/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 4779 | 5 | 4779 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 4520 | 5 | 4520 | 5 | 0.00 |
| 23/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 5040 | 5 | 5040 | 5 | 0.00 |
| 23/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 23/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 23/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 23/11/2010 | R207 On 05-May-11 | | | Bond Future | 8.06 | 97.5724 | 8.0560 | 97.5724 | 0.00 |
| 23/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3596 | 4 | 3596 | 4 | 0.00 |
| 23/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 3396 | 4 | 3396 | 4 | 0.00 |
| 23/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 3800 | 4 | 3800 | 4 | 0.00 |
| 23/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 910 | 1 | 910 | 1 | 0.00 |
| 23/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1082 | 1 | 1082 | 1 | 0.00 |
| 23/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 23/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.15 | 95.3541 | 8.1490 | 95.3541 | 0.00 |
| 23/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2855 | 3 | 2855 | 3 | 0.00 |
| 23/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 3014 | 3 | 3014 | 3 | 0.00 |
| 23/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2701 | 3 | 2701 | 3 | 0.00 |
| 23/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 2405 | 2 | 2405 | 2 | 0.00 |
| 23/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2142 | 2 | 2142 | 2 | 0.00 |
| 23/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2271 | 2 | 2271 | 2 | 0.00 |
| 23/11/2010 | R208 On 03-February-11 | | | Bond Future | 8.06 | 93.7210 | 8.0600 | 93.7210 | 5,598.00 |
| 23/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 4550 | 5 | 4550 | 5 | 0.00 |
| 23/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 4816 | 5 | 4816 | 5 | 0.00 |
| 23/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 4288 | 5 | 4288 | 5 | 0.00 |
| 23/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 23/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 23/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 242 | 0 | 242 | 0 | 0.00 |
| 23/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.14 | 91.6906 | 8.1370 | 91.6906 | 0.00 |
| 23/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 3444 | 4 | 3444 | 4 | 0.00 |
| 23/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3651 | 4 | 3651 | 4 | 0.00 |
| 23/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 3243 | 3 | 3243 | 3 | 0.00 |
| 23/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1298 | 1 | 1298 | 1 | 0.00 |
| 23/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 23/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1194 | 1 | 1194 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.22 | 93.0231 | 8.2210 | 93.0231 | 0.00 |
| 23/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2865 | 3 | 2865 | 3 | 0.00 |
| 23/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 3026 | 3 | 3026 | 3 | 0.00 |
| 23/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 23/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 2838 | 3 | 2838 | 3 | 0.00 |
| 23/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 2541 | 2 | 2541 | 2 | 0.00 |
| 23/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 2687 | 3 | 2687 | 3 | 0.00 |
| 23/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.21 | 82.2313 | 8.2110 | 82.2313 | 23,687.00 |
| 23/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 6775 | 7 | 6775 | 7 | 0.00 |
| 23/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 6432 | 7 | 6432 | 7 | 0.00 |
| 23/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 7117 | 8 | 7117 | 8 | 0.00 |
| 23/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 23/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 23/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 23/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.26 | 80.2857 | 8.2630 | 80.2857 | 0.00 |
| 23/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4140 | 5 | 4140 | 5 | 0.00 |
| 23/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4396 | 5 | 4396 | 5 | 0.00 |
| 23/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3890 | 4 | 3890 | 4 | 0.00 |
| 23/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2287 | 2 | 2287 | 2 | 0.00 |
| 23/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 1957 | 2 | 1957 | 2 | 0.00 |
| 23/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 23/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.32 | 81.4547 | 8.3180 | 81.4547 | 0.00 |
| 23/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4722 | 5 | 4722 | 5 | 0.00 |
| 23/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4958 | 5 | 4958 | 5 | 0.00 |
| 23/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 4490 | 5 | 4490 | 5 | 0.00 |
| 23/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 13626 | 14 | 13626 | 14 | 0.00 |
| 23/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 23/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 3366 | 3 | 3366 | 3 | 0.00 |
| 23/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3000 | 3 | 3000 | 3 | 0.00 |
| 23/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3179 | 3 | 3179 | 3 | 0.00 |
| 23/11/2010 | R211 On 03-February-11 | | | Bond Future | 1.69 | 105.0963 | 1.6850 | 105.0963 | 589.00 |
| 23/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4616 | 5 | 4616 | 5 | 0.00 |
| 23/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4892 | 5 | 4892 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4340 | 5 | 4340 | 5 | 0.00 |
| 23/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.38 | 103.4402 | 2.3780 | 103.4402 | 1,868.00 |
| 23/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 5899 | 6 | 5899 | 6 | 0.00 |
| 23/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 6357 | 6 | 6357 | 6 | 0.00 |
| 23/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 5440 | 5 | 5440 | 5 | 0.00 |
| 23/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R213 On 03-February-11 | | | Bond Future | 8.26 | 91.5616 | 8.2570 | 91.5616 | 0.00 |
| 23/11/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 2772 | 2 | 2772 | 2 | 0.00 |
| 23/11/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 1855 | 1 | 1855 | 1 | 0.00 |
| 23/11/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 2311 | 2 | 2311 | 2 | 0.00 |
| 23/11/2010 | R213 On 05-May-11 | | | Bond Future | 8.32 | 89.3518 | 8.3150 | 89.3518 | 0.00 |
| 23/11/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 2354 | 2 | 2354 | 2 | 0.00 |
| 23/11/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 3267 | 3 | 3267 | 3 | 0.00 |
| 23/11/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 2809 | 2 | 2809 | 2 | 0.00 |
| 23/11/2010 | R213 On 04-August-11 | | | Bond Future | 8.38 | 90.6580 | 8.3770 | 90.6580 | 0.00 |
| 23/11/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/11/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 3787 | 3 | 3787 | 3 | 0.00 |
| 23/11/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 2879 | 2 | 2879 | 2 | 0.00 |
| 23/11/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 3331 | 3 | 3331 | 3 | 0.00 |
| 23/11/2010 | TRT1 On 03-February-11 | | | Index Future | 345.37 | 346.3020 | 345.3740 | 346.3020 | 100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/11/2010 | TRT1 On 05-May-11 | | | Index Future | 350.06 | 350.9980 | 350.0580 | 350.9980 | 0.00 |
| 24/11/2010 | AL7T On 03-February-11 | | | Index Future | 374.23 | 378.9380 | 374.2290 | 378.9380 | 30.00 |
| 24/11/2010 | ALBI On 03-February-11 | | | Index Future | 345.05 | 348.9130 | 345.0470 | 348.9130 | 1,132.00 |
| 24/11/2010 | ALBI On 05-May-11 | | | Index Future | 350.08 | 354.0030 | 350.0810 | 354.0030 | 0.00 |
| 24/11/2010 | CRD1 On 03-February-11 | | | Index Future | 153.23 | 154.2350 | 153.2280 | 154.2350 | 2.00 |
| 24/11/2010 | CRD1 On 05-May-11 | | | Index Future | 155.31 | 156.3260 | 155.3070 | 156.3260 | 0.00 |
| 24/11/2010 | GOVI On 03-February-11 | | | GOVI | 345.93 | 349.6960 | 345.9320 | 349.6960 | 203.00 |
| 24/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 29320 | 7 | 29320 | 7 | 0.00 |
| 24/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 29220 | 7 | 29220 | 7 | 0.00 |
| 24/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 29420 | 7 | 29420 | 7 | 0.00 |
| 24/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | GOVI On 05-May-11 | | | GOVI | 350.98 | 354.7980 | 350.9790 | 354.7980 | 0.00 |
| 24/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 19790 | 6 | 19790 | 6 | 0.00 |
| 24/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 19890 | 6 | 19890 | 6 | 0.00 |
| 24/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 19690 | 6 | 19690 | 6 | 0.00 |
| 24/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/11/2010 | IGOV On 03-February-11 | | | Index Future | 150.11 | 150.3570 | 150.1130 | 150.3570 | 0.00 |
| 24/11/2010 | IGOV On 05-May-11 | | | Index Future | 152.30 | 152.5500 | 152.3030 | 152.5500 | 0.00 |
| 24/11/2010 | IGOV On 04-August-11 | | | Index Future | 154.50 | 154.7490 | 154.4990 | 154.7490 | 0.00 |
| 24/11/2010 | ILBI On 03-February-11 | | | Index Future | 405.77 | 407.1940 | 405.7680 | 407.1940 | 370.00 |
| 24/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 24/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 24/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 24/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 24/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 24/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 24/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.52 | 94.4790 | 5.5190 | 94.4790 | 7,600.00 |
| 24/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.46 | 94.5400 | 5.4600 | 94.5400 | 5,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.47 | 94.5570 | 5.4730 | 94.5570 | 2,500.00 |
| 24/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.48 | 94.5590 | 5.4810 | 94.5590 | 5,500.00 |
| 24/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.48 | 94.5590 | 5.4810 | 94.5590 | 0.00 |
| 24/11/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.49 | 94.5500 | 5.4900 | 94.5500 | 0.00 |
| 24/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.51 | 94.5260 | 5.5130 | 94.5260 | 4,500.00 |
| 24/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.66 | 94.3920 | 5.6620 | 94.3920 | 13,900.00 |
| 24/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.87 | 94.2140 | 5.8740 | 94.2140 | 5,200.00 |
| 24/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.08 | 94.0120 | 6.0760 | 94.0120 | 0.00 |
| 24/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.32 | 93.7670 | 6.3210 | 93.7670 | 100.00 |
| 24/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.50 | 93.5870 | 6.5040 | 93.5870 | 40,100.00 |
| 24/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 24/11/2010 | OTH1 On 03-February-11 | | | Index Future | 339.90 | 344.3140 | 339.9020 | 344.3140 | 3.00 |
| 24/11/2010 | OTH1 On 05-May-11 | | | Index Future | 344.86 | 349.3370 | 344.8610 | 349.3370 | 0.00 |
| 24/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.27 | 130.1221 | 7.2740 | 130.1221 | 6,186.00 |
| 24/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2862 | 4 | 2862 | 4 | 0.00 |
| 24/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2675 | 3 | 2675 | 3 | 0.00 |
| 24/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3053 | 4 | 3053 | 4 | 0.00 |
| 24/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 24/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 24/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 24/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.38 | 125.2113 | 7.3750 | 125.2113 | 705.00 |
| 24/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2186 | 3 | 2186 | 3 | 0.00 |
| 24/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2330 | 3 | 2330 | 3 | 0.00 |
| 24/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2045 | 3 | 2045 | 3 | 0.00 |
| 24/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1909 | 2 | 1909 | 2 | 0.00 |
| 24/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 770 | 1 | 770 | 1 | 0.00 |
| 24/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 700 | 0 | 700 | 0 | 0.00 |
| 24/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 575 | 0 | 575 | 0 | 0.00 |
| 24/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 636 | 0 | 636 | 0 | 0.00 |
| 24/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.49 | 127.0363 | 7.4920 | 127.0363 | 0.00 |
| 24/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1605 | 2 | 1605 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1506 | 2 | 1506 | 2 | 0.00 |
| 24/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1708 | 2 | 1708 | 2 | 0.00 |
| 24/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1481 | 1 | 1481 | 1 | 0.00 |
| 24/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1671 | 1 | 1671 | 1 | 0.00 |
| 24/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1574 | 1 | 1574 | 1 | 0.00 |
| 24/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.36 | 121.7750 | 8.3550 | 121.7750 | 23,685.00 |
| 24/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 6598 | 8 | 6598 | 8 | 0.00 |
| 24/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 6989 | 9 | 6989 | 9 | 0.00 |
| 24/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 427 | 1 | 427 | 1 | 3,000.00 |
| 24/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 6213 | 8 | 6213 | 8 | 0.00 |
| 24/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 546 | 0 | 546 | 0 | 0.00 |
| 24/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 6626 | 5 | 6626 | 5 | 0.00 |
| 24/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 24/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 473 | 0 | 473 | 0 | 0.00 |
| 24/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.43 | 123.5551 | 8.4300 | 123.5551 | 0.00 |
| 24/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5173 | 6 | 5173 | 6 | 0.00 |
| 24/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5476 | 7 | 5476 | 7 | 0.00 |
| 24/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4878 | 6 | 4878 | 6 | 0.00 |
| 24/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1694 | 2 | 1694 | 2 | 5,500.00 |
| 24/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2302 | 2 | 2302 | 2 | 0.00 |
| 24/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 5972 | 5 | 5972 | 5 | 0.00 |
| 24/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1967 | 1 | 1967 | 1 | 0.00 |
| 24/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2130 | 2 | 2130 | 2 | 0.00 |
| 24/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.51 | 120.0578 | 8.5110 | 120.0578 | 0.00 |
| 24/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3221 | 4 | 3221 | 4 | 0.00 |
| 24/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3426 | 4 | 3426 | 4 | 0.00 |
| 24/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3023 | 4 | 3023 | 4 | 0.00 |
| 24/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6037 | 5 | 6037 | 5 | 0.00 |
| 24/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 5459 | 5 | 5459 | 5 | 0.00 |
| 24/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 5743 | 5 | 5743 | 5 | 0.00 |
| 24/11/2010 | R201 On 03-February-11 | | | Bond Future | 7.04 | 107.4517 | 7.0430 | 107.4517 | 639.00 |
| 24/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3259 | 4 | 3259 | 4 | 0.00 |
| 24/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 3420 | 4 | 3420 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3098 | 4 | 3098 | 4 | 0.00 |
| 24/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 24/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 24/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 24/11/2010 | R201 On 05-May-11 | | | Bond Future | 7.14 | 109.0172 | 7.1370 | 109.0172 | 0.00 |
| 24/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2244 | 3 | 2244 | 3 | 0.00 |
| 24/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2119 | 3 | 2119 | 3 | 0.00 |
| 24/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2372 | 3 | 2372 | 3 | 0.00 |
| 24/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 24/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 24/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 283 | 0 | 283 | 0 | 0.00 |
| 24/11/2010 | R201 On 04-August-11 | | | Bond Future | 7.25 | 106.1960 | 7.2520 | 106.1960 | 0.00 |
| 24/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 24/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 24/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1229 | 2 | 1229 | 2 | 0.00 |
| 24/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 24/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 24/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 24/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.28 | 170.8278 | 0.2750 | 170.8278 | 3,320.00 |
| 24/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 63660 | 64 | 63660 | 64 | 0.00 |
| 24/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 64507 | 65 | 64507 | 65 | 0.00 |
| 24/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 62805 | 63 | 62805 | 63 | 0.00 |
| 24/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.20 | 173.3190 | 0.1960 | 173.3190 | 6,500.00 |
| 24/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 46629 | 47 | 46629 | 47 | 0.00 |
| 24/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 45591 | 46 | 45591 | 46 | 0.00 |
| 24/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 47657 | 48 | 47657 | 48 | 0.00 |
| 24/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.93 | 105.8960 | 7.9320 | 105.8960 | 1,407.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 3116 | 4 | 3116 | 4 | 0.00 |
| 24/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2913 | 4 | 2913 | 4 | 0.00 |
| 24/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 3325 | 4 | 3325 | 4 | 0.00 |
| 24/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 24/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 24/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 24/11/2010 | R203 On 05-May-11 | | | Bond Future | 8.04 | 103.2786 | 8.0350 | 103.2786 | 0.00 |
| 24/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2243 | 3 | 2243 | 3 | 0.00 |
| 24/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2393 | 3 | 2393 | 3 | 0.00 |
| 24/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2097 | 3 | 2097 | 3 | 0.00 |
| 24/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 24/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1097 | 1 | 1097 | 1 | 0.00 |
| 24/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1190 | 1 | 1190 | 1 | 0.00 |
| 24/11/2010 | R203 On 04-August-11 | | | Bond Future | 8.15 | 104.7858 | 8.1490 | 104.7858 | 0.00 |
| 24/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1739 | 2 | 1739 | 2 | 0.00 |
| 24/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 24/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 24/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2582 | 2 | 2582 | 2 | 0.00 |
| 24/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2321 | 2 | 2321 | 2 | 0.00 |
| 24/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2449 | 2 | 2449 | 2 | 0.00 |
| 24/11/2010 | R204 On 03-February-11 | | | Bond Future | 8.09 | 101.8077 | 8.0850 | 101.8077 | 1,926.00 |
| 24/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2804 | 4 | 2804 | 4 | 0.00 |
| 24/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 3019 | 4 | 3019 | 4 | 0.00 |
| 24/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2595 | 4 | 2595 | 4 | 0.00 |
| 24/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 534 | 0 | 534 | 0 | 0.00 |
| 24/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 403 | 0 | 403 | 0 | 0.00 |
| 24/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 465 | 0 | 465 | 0 | 0.00 |
| 24/11/2010 | R204 On 05-May-11 | | | Bond Future | 8.18 | 103.2938 | 8.1830 | 103.2938 | 0.00 |
| 24/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2859 | 4 | 2859 | 4 | 0.00 |
| 24/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2684 | 4 | 2684 | 4 | 0.00 |
| 24/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 3039 | 4 | 3039 | 4 | 0.00 |
| 24/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 24/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1216 | 1 | 1216 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |
| 24/11/2010 | R204 On 04-August-11 | | | Bond Future | 8.29 | 100.7653 | 8.2920 | 100.7653 | 0.00 |
| 24/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1624 | 2 | 1624 | 2 | 0.00 |
| 24/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1516 | 2 | 1516 | 2 | 0.00 |
| 24/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1736 | 2 | 1736 | 2 | 0.00 |
| 24/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3048 | 2 | 3048 | 2 | 0.00 |
| 24/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3377 | 3 | 3377 | 3 | 0.00 |
| 24/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3210 | 3 | 3210 | 3 | 0.00 |
| 24/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.72 | 102.9356 | 6.7240 | 102.9356 | 0.00 |
| 24/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3323 | 4 | 3323 | 4 | 0.00 |
| 24/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3197 | 4 | 3197 | 4 | 0.00 |
| 24/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3450 | 4 | 3450 | 4 | 0.00 |
| 24/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 24/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 24/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 24/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.82 | 104.4353 | 6.8160 | 104.4353 | 0.00 |
| 24/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1822 | 2 | 1822 | 2 | 0.00 |
| 24/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1923 | 2 | 1923 | 2 | 0.00 |
| 24/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1724 | 2 | 1724 | 2 | 0.00 |
| 24/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 24/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 24/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 169 | 0 | 169 | 0 | 0.00 |
| 24/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.93 | 102.1929 | 6.9330 | 102.1929 | 0.00 |
| 24/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 926 | 1 | 926 | 1 | 0.00 |
| 24/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 986 | 1 | 986 | 1 | 0.00 |
| 24/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 868 | 1 | 868 | 1 | 0.00 |
| 24/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 24/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 727 | 1 | 727 | 1 | 0.00 |
| 24/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 777 | 1 | 777 | 1 | 0.00 |
| 24/11/2010 | R207 On 03-February-11 | | | Bond Future | 8.17 | 95.9206 | 8.1700 | 95.9206 | 1,400.00 |
| 24/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3722 | 5 | 3722 | 5 | 0.00 |
| 24/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3965 | 5 | 3965 | 5 | 0.00 |
| 24/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3484 | 5 | 3484 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 24/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 24/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 24/11/2010 | R207 On 05-May-11 | | | Bond Future | 8.26 | 97.3213 | 8.2630 | 97.3213 | 0.00 |
| 24/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2779 | 4 | 2779 | 4 | 0.00 |
| 24/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2605 | 3 | 2605 | 3 | 0.00 |
| 24/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2959 | 4 | 2959 | 4 | 0.00 |
| 24/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1294 | 1 | 1294 | 1 | 0.00 |
| 24/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1516 | 1 | 1516 | 1 | 0.00 |
| 24/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 24/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.37 | 95.0981 | 8.3650 | 95.0981 | 0.00 |
| 24/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2214 | 3 | 2214 | 3 | 0.00 |
| 24/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2083 | 3 | 2083 | 3 | 0.00 |
| 24/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2351 | 3 | 2351 | 3 | 0.00 |
| 24/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2723 | 2 | 2723 | 2 | 0.00 |
| 24/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3031 | 2 | 3031 | 2 | 0.00 |
| 24/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2874 | 2 | 2874 | 2 | 0.00 |
| 24/11/2010 | R208 On 03-February-11 | | | Bond Future | 8.24 | 93.4565 | 8.2420 | 93.4565 | 5,598.00 |
| 24/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3564 | 5 | 3564 | 5 | 0.00 |
| 24/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3325 | 4 | 3325 | 4 | 0.00 |
| 24/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3810 | 5 | 3810 | 5 | 0.00 |
| 24/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 363 | 0 | 363 | 0 | 0.00 |
| 24/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 483 | 0 | 483 | 0 | 0.00 |
| 24/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 419 | 0 | 419 | 0 | 0.00 |
| 24/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.33 | 91.4255 | 8.3270 | 91.4255 | 0.00 |
| 24/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2686 | 3 | 2686 | 3 | 0.00 |
| 24/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2868 | 4 | 2868 | 4 | 0.00 |
| 24/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2511 | 3 | 2511 | 3 | 0.00 |
| 24/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1753 | 1 | 1753 | 1 | 0.00 |
| 24/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1500 | 1 | 1500 | 1 | 0.00 |
| 24/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1623 | 1 | 1623 | 1 | 0.00 |
| 24/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.42 | 92.7578 | 8.4180 | 92.7578 | 0.00 |
| 24/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2270 | 3 | 2270 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2409 | 3 | 2409 | 3 | 0.00 |
| 24/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2135 | 3 | 2135 | 3 | 0.00 |
| 24/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3467 | 3 | 3467 | 3 | 0.00 |
| 24/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3127 | 3 | 3127 | 3 | 0.00 |
| 24/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3294 | 3 | 3294 | 3 | 0.00 |
| 24/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.39 | 81.5127 | 8.3880 | 81.5127 | 23,687.00 |
| 24/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 5434 | 7 | 5434 | 7 | 0.00 |
| 24/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5754 | 7 | 5754 | 7 | 0.00 |
| 24/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 5115 | 6 | 5115 | 6 | 0.00 |
| 24/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 544 | 0 | 544 | 0 | 0.00 |
| 24/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 415 | 0 | 415 | 0 | 0.00 |
| 24/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 478 | 0 | 478 | 0 | 0.00 |
| 24/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.45 | 79.5574 | 8.4450 | 79.5574 | 0.00 |
| 24/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3219 | 4 | 3219 | 4 | 0.00 |
| 24/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3442 | 4 | 3442 | 4 | 0.00 |
| 24/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3004 | 4 | 3004 | 4 | 0.00 |
| 24/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2962 | 2 | 2962 | 2 | 0.00 |
| 24/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2564 | 2 | 2564 | 2 | 0.00 |
| 24/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2757 | 2 | 2757 | 2 | 0.00 |
| 24/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.51 | 80.7173 | 8.5050 | 80.7173 | 0.00 |
| 24/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3835 | 5 | 3835 | 5 | 0.00 |
| 24/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4044 | 5 | 4044 | 5 | 0.00 |
| 24/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3631 | 4 | 3631 | 4 | 0.00 |
| 24/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12178 | 14 | 12178 | 14 | 0.00 |
| 24/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 528 | 0 | 528 | 0 | 0.00 |
| 24/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4092 | 3 | 4092 | 3 | 0.00 |
| 24/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3670 | 3 | 3670 | 3 | 0.00 |
| 24/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3877 | 3 | 3877 | 3 | 0.00 |
| 24/11/2010 | R211 On 03-February-11 | | | Bond Future | 1.69 | 104.6712 | 1.6890 | 104.6712 | 589.00 |
| 24/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4593 | 5 | 4593 | 5 | 0.00 |
| 24/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4869 | 5 | 4869 | 5 | 0.00 |
| 24/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4317 | 4 | 4317 | 4 | 0.00 |
| 24/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.38 | 103.6361 | 2.3800 | 103.6361 | 1,868.00 |
| 24/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 5880 | 6 | 5880 | 6 | 0.00 |
| 24/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 6337 | 6 | 6337 | 6 | 0.00 |
| 24/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 5420 | 5 | 5420 | 5 | 0.00 |
| 24/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R213 On 03-February-11 | | | Bond Future | 8.42 | 90.8874 | 8.4240 | 90.8874 | 0.00 |
| 24/11/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 3309 | 2 | 3309 | 2 | 0.00 |
| 24/11/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 4226 | 3 | 4226 | 3 | 0.00 |
| 24/11/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 3766 | 2 | 3766 | 2 | 0.00 |
| 24/11/2010 | R213 On 05-May-11 | | | Bond Future | 8.49 | 88.6686 | 8.4860 | 88.6686 | 0.00 |
| 24/11/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 4738 | 3 | 4738 | 3 | 0.00 |
| 24/11/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 3825 | 2 | 3825 | 2 | 0.00 |
| 24/11/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 4279 | 3 | 4279 | 3 | 0.00 |
| 24/11/2010 | R213 On 04-August-11 | | | Bond Future | 8.55 | 89.9579 | 8.5530 | 89.9579 | 0.00 |
| 24/11/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/11/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 5280 | 4 | 5280 | 4 | 0.00 |
| 24/11/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 4371 | 3 | 4371 | 3 | 0.00 |
| 24/11/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 4824 | 3 | 4824 | 3 | 0.00 |
| 24/11/2010 | TRT1 On 03-February-11 | | | Index Future | 341.65 | 345.3740 | 341.6450 | 345.3740 | 100.00 |
| 24/11/2010 | TRT1 On 05-May-11 | | | Index Future | 346.28 | 350.0580 | 346.2800 | 350.0580 | 0.00 |
| 25/11/2010 | AL7T On 03-February-11 | | | Index Future | 374.05 | 374.2290 | 374.0470 | 374.2290 | 30.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2010 | ALBI On 03-February-11 | | | Index Future | 345.05 | 345.0470 | 345.0480 | 345.0470 | 1,132.00 |
| 25/11/2010 | ALBI On 05-May-11 | | | Index Future | 350.08 | 350.0810 | 350.0830 | 350.0810 | 0.00 |
| 25/11/2010 | CRD1 On 03-February-11 | | | Index Future | 153.20 | 153.2280 | 153.2010 | 153.2280 | 2.00 |
| 25/11/2010 | CRD1 On 05-May-11 | | | Index Future | 155.28 | 155.3070 | 155.2800 | 155.3070 | 0.00 |
| 25/11/2010 | GOVI On 03-February-11 | | | GOVI | 345.91 | 345.9320 | 345.9090 | 345.9320 | 203.00 |
| 25/11/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 29090 | 3 | 29090 | 3 | 0.00 |
| 25/11/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 28990 | 3 | 28990 | 3 | 0.00 |
| 25/11/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 29190 | 3 | 29190 | 3 | 0.00 |
| 25/11/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | GOVI On 05-May-11 | | | GOVI | 350.96 | 350.9790 | 350.9570 | 350.9790 | 0.00 |
| 25/11/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 19570 | 2 | 19570 | 2 | 0.00 |
| 25/11/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 19670 | 2 | 19670 | 2 | 0.00 |
| 25/11/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 19470 | 2 | 19470 | 2 | 0.00 |
| 25/11/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 25/11/2010 | IGOV On 03-February-11 | | | Index Future | 150.09 | 150.1130 | 150.0890 | 150.1130 | 0.00 |
| 25/11/2010 | IGOV On 05-May-11 | | | Index Future | 152.28 | 152.3030 | 152.2790 | 152.3030 | 0.00 |
| 25/11/2010 | IGOV On 04-August-11 | | | Index Future | 154.48 | 154.4990 | 154.4750 | 154.4990 | 0.00 |
| 25/11/2010 | ILBI On 03-February-11 | | | Index Future | 405.72 | 405.7680 | 405.7200 | 405.7680 | 370.00 |
| 25/11/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 25/11/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 25/11/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 25/11/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 25/11/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 25/11/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 25/11/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.53 | 94.4810 | 5.5320 | 94.4810 | 7,600.00 |
| 25/11/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.47 | 94.5400 | 5.4730 | 94.5400 | 5,000.00 |
| 25/11/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.46 | 94.5270 | 5.4600 | 94.5270 | 2,500.00 |
| 25/11/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.46 | 94.5190 | 5.4610 | 94.5190 | 5,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.46 | 94.5190 | 5.4610 | 94.5190 | 0.00 |
| 25/11/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.47 | 94.5100 | 5.4690 | 94.5100 | 0.00 |
| 25/11/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.49 | 94.4870 | 5.4910 | 94.4870 | 4,500.00 |
| 25/11/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.65 | 94.3380 | 5.6480 | 94.3380 | 13,900.00 |
| 25/11/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.88 | 94.1260 | 5.8800 | 94.1260 | 5,200.00 |
| 25/11/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.08 | 93.9240 | 6.0800 | 93.9240 | 0.00 |
| 25/11/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.33 | 93.6790 | 6.3270 | 93.6790 | 100.00 |
| 25/11/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.51 | 93.4960 | 6.5140 | 93.4960 | 40,100.00 |
| 25/11/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/11/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/11/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 25/11/2010 | OTH1 On 03-February-11 | | | Index Future | 340.04 | 339.9020 | 340.0360 | 339.9020 | 3.00 |
| 25/11/2010 | OTH1 On 05-May-11 | | | Index Future | 345.00 | 344.8610 | 344.9970 | 344.8610 | 0.00 |
| 25/11/2010 | R157 On 03-February-11 | | | Bond Future | 7.28 | 129.3870 | 7.2830 | 129.3870 | 6,196.00 |
| 25/11/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2824 | 3 | 2824 | 3 | 0.00 |
| 25/11/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2637 | 3 | 2637 | 3 | 0.00 |
| 25/11/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 3014 | 3 | 3014 | 3 | 0.00 |
| 25/11/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 117 | 0 | 117 | 0 | 0.00 |
| 25/11/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 25/11/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 25/11/2010 | R157 On 05-May-11 | | | Bond Future | 7.39 | 124.4626 | 7.3850 | 124.4626 | 705.00 |
| 25/11/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2153 | 2 | 2153 | 2 | 0.00 |
| 25/11/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2297 | 2 | 2297 | 2 | 0.00 |
| 25/11/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1879 | 2 | 1879 | 2 | 0.00 |
| 25/11/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 2014 | 2 | 2014 | 2 | 0.00 |
| 25/11/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 711 | 1 | 711 | 1 | 0.00 |
| 25/11/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 782 | 1 | 782 | 1 | 0.00 |
| 25/11/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 584 | 1 | 584 | 1 | 0.00 |
| 25/11/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 25/11/2010 | R157 On 04-August-11 | | | Bond Future | 7.50 | 126.2771 | 7.5030 | 126.2771 | 0.00 |
| 25/11/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1580 | 2 | 1580 | 2 | 0.00 |
| 25/11/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1482 | 2 | 1482 | 2 | 0.00 |
| 25/11/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1682 | 2 | 1682 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1498 | 1 | 1498 | 1 | 0.00 |
| 25/11/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 1690 | 2 | 1690 | 2 | 0.00 |
| 25/11/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1592 | 2 | 1592 | 2 | 0.00 |
| 25/11/2010 | R186 On 03-February-11 | | | Bond Future | 8.34 | 120.0592 | 8.3440 | 120.0592 | 23,685.00 |
| 25/11/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 6681 | 7 | 6681 | 7 | 0.00 |
| 25/11/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 7074 | 7 | 7074 | 7 | 0.00 |
| 25/11/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 434 | 0 | 434 | 0 | 3,000.00 |
| 25/11/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 6294 | 6 | 6294 | 6 | 0.00 |
| 25/11/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 518 | 1 | 518 | 1 | 0.00 |
| 25/11/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 6524 | 7 | 6524 | 7 | 0.00 |
| 25/11/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 25/11/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 447 | 0 | 447 | 0 | 0.00 |
| 25/11/2010 | R186 On 05-May-11 | | | Bond Future | 8.42 | 121.8109 | 8.4190 | 121.8109 | 0.00 |
| 25/11/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5233 | 5 | 5233 | 5 | 0.00 |
| 25/11/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5538 | 5 | 5538 | 5 | 0.00 |
| 25/11/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1719 | 2 | 1719 | 2 | 5,500.00 |
| 25/11/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4935 | 5 | 4935 | 5 | 0.00 |
| 25/11/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2253 | 2 | 2253 | 2 | 0.00 |
| 25/11/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 5891 | 6 | 5891 | 6 | 0.00 |
| 25/11/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 1923 | 2 | 1923 | 2 | 0.00 |
| 25/11/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2083 | 2 | 2083 | 2 | 0.00 |
| 25/11/2010 | R186 On 04-August-11 | | | Bond Future | 8.50 | 118.2883 | 8.4990 | 118.2883 | 0.00 |
| 25/11/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3261 | 3 | 3261 | 3 | 0.00 |
| 25/11/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3469 | 3 | 3469 | 3 | 0.00 |
| 25/11/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3061 | 3 | 3061 | 3 | 0.00 |
| 25/11/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 5960 | 6 | 5960 | 6 | 0.00 |
| 25/11/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 5387 | 5 | 5387 | 5 | 0.00 |
| 25/11/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 5668 | 6 | 5668 | 6 | 0.00 |
| 25/11/2010 | R201 On 03-February-11 | | | Bond Future | 7.05 | 106.8527 | 7.0530 | 106.8527 | 639.00 |
| 25/11/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3224 | 3 | 3224 | 3 | 0.00 |
| 25/11/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 3386 | 3 | 3386 | 3 | 0.00 |
| 25/11/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 3063 | 3 | 3063 | 3 | 0.00 |
| 25/11/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 24 | 0 | 24 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 25/11/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 25/11/2010 | R201 On 05-May-11 | | | Bond Future | 7.15 | 108.4130 | 7.1480 | 108.4130 | 0.00 |
| 25/11/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2214 | 2 | 2214 | 2 | 0.00 |
| 25/11/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2341 | 2 | 2341 | 2 | 0.00 |
| 25/11/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 2090 | 2 | 2090 | 2 | 0.00 |
| 25/11/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 25/11/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 25/11/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 25/11/2010 | R201 On 04-August-11 | | | Bond Future | 7.26 | 105.5808 | 7.2630 | 105.5808 | 0.00 |
| 25/11/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1118 | 1 | 1118 | 1 | 0.00 |
| 25/11/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 25/11/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1209 | 1 | 1209 | 1 | 0.00 |
| 25/11/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1097 | 1 | 1097 | 1 | 0.00 |
| 25/11/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1233 | 1 | 1233 | 1 | 0.00 |
| 25/11/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1157 | 1 | 1157 | 1 | 0.00 |
| 25/11/2010 | R202 On 03-February-11 | | | Bond Future | 0.28 | 170.7976 | 0.2760 | 170.7976 | 3,320.00 |
| 25/11/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 63630 | 64 | 63630 | 64 | 0.00 |
| 25/11/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 64477 | 65 | 64477 | 65 | 0.00 |
| 25/11/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 62775 | 63 | 62775 | 63 | 0.00 |
| 25/11/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R202 On 05-May-11 | | | Bond Future | 0.20 | 173.2887 | 0.1960 | 173.2887 | 6,500.00 |
| 25/11/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 46629 | 47 | 46629 | 47 | 0.00 |
| 25/11/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 47657 | 48 | 47657 | 48 | 0.00 |
| 25/11/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 45591 | 46 | 45591 | 46 | 0.00 |
| 25/11/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R203 On 03-February-11 | | | Bond Future | 7.95 | 104.9240 | 7.9470 | 104.9240 | 1,407.00 |
| 25/11/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 3047 | 3 | 3047 | 3 | 0.00 |
| 25/11/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2845 | 3 | 2845 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 3255 | 3 | 3255 | 3 | 0.00 |
| 25/11/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 25/11/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 25/11/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 271 | 0 | 271 | 0 | 0.00 |
| 25/11/2010 | R203 On 05-May-11 | | | Bond Future | 8.05 | 102.2912 | 8.0500 | 102.2912 | 0.00 |
| 25/11/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2193 | 2 | 2193 | 2 | 0.00 |
| 25/11/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2049 | 2 | 2049 | 2 | 0.00 |
| 25/11/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2342 | 2 | 2342 | 2 | 0.00 |
| 25/11/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 25/11/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1313 | 1 | 1313 | 1 | 0.00 |
| 25/11/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1214 | 1 | 1214 | 1 | 0.00 |
| 25/11/2010 | R203 On 04-August-11 | | | Bond Future | 8.17 | 103.7828 | 8.1650 | 103.7828 | 0.00 |
| 25/11/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1701 | 2 | 1701 | 2 | 0.00 |
| 25/11/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1811 | 2 | 1811 | 2 | 0.00 |
| 25/11/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1595 | 2 | 1595 | 2 | 0.00 |
| 25/11/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2621 | 3 | 2621 | 3 | 0.00 |
| 25/11/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2358 | 2 | 2358 | 2 | 0.00 |
| 25/11/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2487 | 2 | 2487 | 2 | 0.00 |
| 25/11/2010 | R204 On 03-February-11 | | | Bond Future | 8.10 | 100.5737 | 8.1000 | 100.5737 | 1,926.00 |
| 25/11/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2731 | 3 | 2731 | 3 | 0.00 |
| 25/11/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 25/11/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2524 | 3 | 2524 | 3 | 0.00 |
| 25/11/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 549 | 1 | 549 | 1 | 0.00 |
| 25/11/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 415 | 0 | 415 | 0 | 0.00 |
| 25/11/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 478 | 0 | 478 | 0 | 0.00 |
| 25/11/2010 | R204 On 05-May-11 | | | Bond Future | 8.20 | 102.0405 | 8.1980 | 102.0405 | 0.00 |
| 25/11/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 25/11/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2977 | 3 | 2977 | 3 | 0.00 |
| 25/11/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2627 | 3 | 2627 | 3 | 0.00 |
| 25/11/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 25/11/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1049 | 1 | 1049 | 1 | 0.00 |
| 25/11/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1142 | 1 | 1142 | 1 | 0.00 |
| 25/11/2010 | R204 On 04-August-11 | | | Bond Future | 8.31 | 99.4913 | 8.3070 | 99.4913 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 25/11/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1481 | 2 | 1481 | 2 | 0.00 |
| 25/11/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1697 | 2 | 1697 | 2 | 0.00 |
| 25/11/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3090 | 3 | 3090 | 3 | 0.00 |
| 25/11/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3422 | 3 | 3422 | 3 | 0.00 |
| 25/11/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3254 | 3 | 3254 | 3 | 0.00 |
| 25/11/2010 | R206 On 03-February-11 | | | Bond Future | 6.73 | 102.5254 | 6.7340 | 102.5254 | 0.00 |
| 25/11/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3297 | 3 | 3297 | 3 | 0.00 |
| 25/11/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3170 | 3 | 3170 | 3 | 0.00 |
| 25/11/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3424 | 3 | 3424 | 3 | 0.00 |
| 25/11/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 25/11/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 25/11/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 25/11/2010 | R206 On 05-May-11 | | | Bond Future | 6.83 | 104.0193 | 6.8270 | 104.0193 | 0.00 |
| 25/11/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1799 | 2 | 1799 | 2 | 0.00 |
| 25/11/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1701 | 2 | 1701 | 2 | 0.00 |
| 25/11/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1899 | 2 | 1899 | 2 | 0.00 |
| 25/11/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 25/11/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 25/11/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 25/11/2010 | R206 On 04-August-11 | | | Bond Future | 6.95 | 101.7701 | 6.9450 | 101.7701 | 0.00 |
| 25/11/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 910 | 1 | 910 | 1 | 0.00 |
| 25/11/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 970 | 1 | 970 | 1 | 0.00 |
| 25/11/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 25/11/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 842 | 1 | 842 | 1 | 0.00 |
| 25/11/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 25/11/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 788 | 1 | 788 | 1 | 0.00 |
| 25/11/2010 | R207 On 03-February-11 | | | Bond Future | 8.18 | 94.7183 | 8.1800 | 94.7183 | 1,400.00 |
| 25/11/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3666 | 4 | 3666 | 4 | 0.00 |
| 25/11/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3908 | 4 | 3908 | 4 | 0.00 |
| 25/11/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3428 | 3 | 3428 | 3 | 0.00 |
| 25/11/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 363 | 0 | 363 | 0 | 0.00 |
| 25/11/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 269 | 0 | 269 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 25/11/2010 | R207 On 05-May-11 | | | Bond Future | 8.27 | 96.0963 | 8.2730 | 96.0963 | 0.00 |
| 25/11/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2737 | 3 | 2737 | 3 | 0.00 |
| 25/11/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2916 | 3 | 2916 | 3 | 0.00 |
| 25/11/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2564 | 3 | 2564 | 3 | 0.00 |
| 25/11/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1533 | 2 | 1533 | 2 | 0.00 |
| 25/11/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1309 | 1 | 1309 | 1 | 0.00 |
| 25/11/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1418 | 1 | 1418 | 1 | 0.00 |
| 25/11/2010 | R207 On 04-August-11 | | | Bond Future | 8.38 | 93.8545 | 8.3750 | 93.8545 | 0.00 |
| 25/11/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2182 | 2 | 2182 | 2 | 0.00 |
| 25/11/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2052 | 2 | 2052 | 2 | 0.00 |
| 25/11/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2318 | 2 | 2318 | 2 | 0.00 |
| 25/11/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2747 | 3 | 2747 | 3 | 0.00 |
| 25/11/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 25/11/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 2899 | 3 | 2899 | 3 | 0.00 |
| 25/11/2010 | R208 On 03-February-11 | | | Bond Future | 8.24 | 92.2940 | 8.2420 | 92.2940 | 5,598.00 |
| 25/11/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3557 | 4 | 3557 | 4 | 0.00 |
| 25/11/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3317 | 3 | 3317 | 3 | 0.00 |
| 25/11/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3803 | 4 | 3803 | 4 | 0.00 |
| 25/11/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 25/11/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 475 | 0 | 475 | 0 | 0.00 |
| 25/11/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 412 | 0 | 412 | 0 | 0.00 |
| 25/11/2010 | R208 On 05-May-11 | | | Bond Future | 8.33 | 90.2385 | 8.3260 | 90.2385 | 0.00 |
| 25/11/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2684 | 3 | 2684 | 3 | 0.00 |
| 25/11/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2508 | 3 | 2508 | 3 | 0.00 |
| 25/11/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2866 | 3 | 2866 | 3 | 0.00 |
| 25/11/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1492 | 2 | 1492 | 2 | 0.00 |
| 25/11/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1744 | 2 | 1744 | 2 | 0.00 |
| 25/11/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 25/11/2010 | R208 On 04-August-11 | | | Bond Future | 8.42 | 91.5552 | 8.4170 | 91.5552 | 0.00 |
| 25/11/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2267 | 2 | 2267 | 2 | 0.00 |
| 25/11/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2406 | 2 | 2406 | 2 | 0.00 |
| 25/11/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2132 | 2 | 2132 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3458 | 3 | 3458 | 3 | 0.00 |
| 25/11/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3118 | 3 | 3118 | 3 | 0.00 |
| 25/11/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3285 | 3 | 3285 | 3 | 0.00 |
| 25/11/2010 | R209 On 03-February-11 | | | Bond Future | 8.37 | 79.9776 | 8.3720 | 79.9776 | 23,687.00 |
| 25/11/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 5540 | 5 | 5540 | 5 | 0.00 |
| 25/11/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5863 | 6 | 5863 | 6 | 0.00 |
| 25/11/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 5217 | 5 | 5217 | 5 | 0.00 |
| 25/11/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 509 | 1 | 509 | 1 | 0.00 |
| 25/11/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 25/11/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 447 | 0 | 447 | 0 | 0.00 |
| 25/11/2010 | R209 On 05-May-11 | | | Bond Future | 8.43 | 77.9969 | 8.4280 | 77.9969 | 0.00 |
| 25/11/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3288 | 3 | 3288 | 3 | 0.00 |
| 25/11/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3514 | 3 | 3514 | 3 | 0.00 |
| 25/11/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3070 | 3 | 3070 | 3 | 0.00 |
| 25/11/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 2884 | 3 | 2884 | 3 | 0.00 |
| 25/11/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2492 | 3 | 2492 | 3 | 0.00 |
| 25/11/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2682 | 3 | 2682 | 3 | 0.00 |
| 25/11/2010 | R209 On 04-August-11 | | | Bond Future | 8.49 | 79.1328 | 8.4880 | 79.1328 | 0.00 |
| 25/11/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 25/11/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4114 | 4 | 4114 | 4 | 0.00 |
| 25/11/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3695 | 4 | 3695 | 4 | 0.00 |
| 25/11/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12302 | 12 | 12302 | 12 | 0.00 |
| 25/11/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 25/11/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4014 | 4 | 4014 | 4 | 0.00 |
| 25/11/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3598 | 4 | 3598 | 4 | 0.00 |
| 25/11/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3802 | 4 | 3802 | 4 | 0.00 |
| 25/11/2010 | R211 On 03-February-11 | | | Bond Future | 1.69 | 104.6480 | 1.6910 | 104.6480 | 589.00 |
| 25/11/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4581 | 5 | 4581 | 5 | 0.00 |
| 25/11/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4857 | 5 | 4857 | 5 | 0.00 |
| 25/11/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 4305 | 4 | 4305 | 4 | 0.00 |
| 25/11/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/11/2010 | R212 On 03-February-11 | | | Bond Future | 2.41 | 103.6165 | 2.4060 | 103.6165 | 1,868.00 |
| 25/11/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 5625 | 6 | 5625 | 6 | 0.00 |
| 25/11/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 6083 | 6 | 6083 | 6 | 0.00 |
| 25/11/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 5166 | 5 | 5166 | 5 | 0.00 |
| 25/11/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/11/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R213 On 03-February-11 | | | Bond Future | 8.41 | 89.4328 | 8.4130 | 89.4328 | 0.00 |
| 25/11/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 3215 | 3 | 3215 | 3 | 0.00 |
| 25/11/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 4132 | 4 | 4132 | 4 | 0.00 |
| 25/11/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 3671 | 4 | 3671 | 4 | 0.00 |
| 25/11/2010 | R213 On 05-May-11 | | | Bond Future | 8.48 | 87.1982 | 8.4750 | 87.1982 | 0.00 |
| 25/11/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 4644 | 5 | 4644 | 5 | 0.00 |
| 25/11/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 3731 | 4 | 3731 | 4 | 0.00 |
| 25/11/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 4186 | 4 | 4186 | 4 | 0.00 |
| 25/11/2010 | R213 On 04-August-11 | | | Bond Future | 8.54 | 88.4652 | 8.5410 | 88.4652 | 0.00 |
| 25/11/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/11/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 4271 | 4 | 4271 | 4 | 0.00 |
| 25/11/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 5180 | 5 | 5180 | 5 | 0.00 |
| 25/11/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 4724 | 5 | 4724 | 5 | 0.00 |
| 25/11/2010 | TRT1 On 03-February-11 | | | Index Future | 341.62 | 341.6450 | 341.6180 | 341.6450 | 100.00 |
| 25/11/2010 | TRT1 On 05-May-11 | | | Index Future | 346.25 | 346.2800 | 346.2540 | 346.2800 | 0.00 |