



Derivatives Monthly Statistics Report

For March 2010

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | AL7T On 06-May-10 | | | Index Future | 335.91 | 335.6050 | 335.9120 | 335.6050 | 58.00 |
| 01/03/2010 | ALBI On 06-May-10 | | | Index Future | 310.09 | 309.7390 | 310.0850 | 309.7390 | 1,265.00 |
| 01/03/2010 | ALBI On 05-August-10 | | | Index Future | 310.23 | 309.8840 | 310.2280 | 309.8840 | 0.00 |
| 01/03/2010 | CRD1 On 06-May-10 | | | Index Future | 135.57 | 135.4810 | 135.5730 | 135.4810 | 2.00 |
| 01/03/2010 | GOVI On 06-May-10 | | | GOVI | 311.57 | 311.2410 | 311.5660 | 311.2410 | 324.00 |
| 01/03/2010 | GOVI On 06-May-10 | 309.80 | Call | GOVI | 45374 | 4 | 45374 | 4 | 0.00 |
| 01/03/2010 | GOVI On 06-May-10 | 309.80 | Put | GOVI | 27714 | 3 | 27714 | 3 | 0.00 |
| 01/03/2010 | GOVI On 05-August-10 | | | GOVI | 317.27 | 316.9390 | 317.2690 | 316.9390 | 0.00 |
| 01/03/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 63110 | 6 | 63110 | 6 | 0.00 |
| 01/03/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 46420 | 5 | 46420 | 5 | 0.00 |
| 01/03/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/03/2010 | ILBI On 06-May-10 | | | Index Future | 362.42 | 363.7430 | 362.4230 | 363.7430 | 433.00 |
| 01/03/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0125 | 6.8941 | 0.0125 | 0.00 |
| 01/03/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0228 | 8.8220 | 0.0228 | 0.00 |
| 01/03/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1000 | 8.6830 | 0.1000 | 0.00 |
| 01/03/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0492 | 8.6550 | 0.0492 | 0.00 |
| 01/03/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0808 | 8.9750 | 0.0808 | 0.00 |
| 01/03/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0908 | 8.9620 | 0.0908 | 0.00 |
| 01/03/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0633 | 8.9970 | 0.0633 | 0.00 |
| 01/03/2010 | JBAF On 17-March-10 | | | Jibar Tradeable Future | 7.10 | 92.9000 | 7.1000 | 92.9000 | 0.00 |
| 01/03/2010 | JBAF On 21-April-10 | | | Jibar Tradeable Future | 7.06 | 92.9420 | 7.0580 | 92.9420 | 0.00 |
| 01/03/2010 | JBAF On 19-May-10 | | | Jibar Tradeable Future | 7.01 | 92.9880 | 7.0120 | 92.9880 | 0.00 |
| 01/03/2010 | JBAF On 15-June-10 | | | Jibar Tradeable Future | 7.00 | 92.9990 | 7.0010 | 92.9990 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.99 | 93.0060 | 6.9940 | 93.0060 | 0.00 |
| 01/03/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.99 | 93.0070 | 6.9930 | 93.0070 | 0.00 |
| 01/03/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 7.01 | 92.9880 | 7.0120 | 92.9880 | 0.00 |
| 01/03/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 7.13 | 92.8710 | 7.1290 | 92.8710 | 0.00 |
| 01/03/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 7.31 | 92.6910 | 7.3090 | 92.6910 | 5,000.00 |
| 01/03/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 7.61 | 92.3950 | 7.6050 | 92.3950 | 5,000.00 |
| 01/03/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 7.99 | 92.0080 | 7.9920 | 92.0080 | 2,500.00 |
| 01/03/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 8.26 | 91.7440 | 8.2560 | 91.7440 | 7,500.00 |
| 01/03/2010 | JFRA On 06-May-10 | | | Jibar Tradeable Future | 7.12 | 0.0174 | 7.1210 | 0.0174 | 0.00 |
| 01/03/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 0.0179 | 7.3290 | 0.0179 | 0.00 |
| 01/03/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 0.0187 | 7.6600 | 0.0187 | 0.00 |
| 01/03/2010 | JN02 On 06-May-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/03/2010 | JN02 On 06-May-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN02 On 06-May-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN02 On 06-May-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2010 | JN02 On 06-May-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN02 On 06-May-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2010 | JN02 On 06-May-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/03/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN05 On 06-May-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/03/2010 | JN05 On 06-May-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN05 On 06-May-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN05 On 06-May-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2010 | JN05 On 06-May-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN05 On 06-May-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2010 | JN05 On 06-May-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |

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|------------|----------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN10 On 06-May-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/03/2010 | JN10 On 06-May-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN10 On 06-May-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN10 On 06-May-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2010 | JN10 On 06-May-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN10 On 06-May-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2010 | JN10 On 06-May-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/03/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 01/03/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/03/2010 | JROD On 31-March-10 | | | Rodi | 7.18 | 0.0038 | 7.1840 | 0.0038 | 0.00 |
| 01/03/2010 | OTH1 On 06-May-10 | | | Index Future | 301.68 | 301.2270 | 301.6750 | 301.2270 | 3.00 |
| 01/03/2010 | R155 On 06-May-10 | | | Bond Future | 7.34 | 109.4343 | 7.3410 | 109.4343 | 0.00 |
| 01/03/2010 | R155 On 06-May-10 | 7.50 | Call | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 01/03/2010 | R155 On 06-May-10 | 7.45 | Call | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 01/03/2010 | R155 On 06-May-10 | 7.55 | Call | Bond Future | 520 | 1 | 520 | 1 | 0.00 |
| 01/03/2010 | R155 On 06-May-10 | 7.55 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 01/03/2010 | R155 On 06-May-10 | 7.45 | Put | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 01/03/2010 | R155 On 06-May-10 | 7.50 | Put | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 01/03/2010 | R157 On 06-May-10 | | | Bond Future | 8.22 | 124.5159 | 8.2240 | 124.5159 | 6,883.00 |
| 01/03/2010 | R157 On 06-May-10 | 8.50 | Call | Bond Future | 1725 | 2 | 1725 | 2 | 0.00 |
| 01/03/2010 | R157 On 06-May-10 | 8.50 | Put | Bond Future | 396 | 0 | 396 | 0 | 0.00 |
| 01/03/2010 | R157 On 05-August-10 | | | Bond Future | 8.28 | 126.7859 | 8.2800 | 126.7859 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 2753 | 3 | 2753 | 3 | 0.00 |
| 01/03/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 1969 | 2 | 1969 | 2 | 0.00 |
| 01/03/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 3640 | 4 | 3640 | 4 | 0.00 |
| 01/03/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1327 | 1 | 1327 | 1 | 500.00 |
| 01/03/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 365 | 0 | 365 | 0 | 500.00 |
| 01/03/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 1466 | 1 | 1466 | 1 | 0.00 |
| 01/03/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 956 | 1 | 956 | 1 | 500.00 |
| 01/03/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 602 | 1 | 602 | 1 | 0.00 |
| 01/03/2010 | R157 On 04-November-10 | | | Bond Future | 8.31 | 122.3822 | 8.3110 | 122.3822 | 0.00 |
| 01/03/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2449 | 2 | 2449 | 2 | 0.00 |
| 01/03/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2572 | 3 | 2572 | 3 | 0.00 |
| 01/03/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 2328 | 2 | 2328 | 2 | 0.00 |
| 01/03/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 1716 | 2 | 1716 | 2 | 0.00 |
| 01/03/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 1522 | 2 | 1522 | 2 | 0.00 |
| 01/03/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 1617 | 2 | 1617 | 2 | 0.00 |
| 01/03/2010 | R186 On 06-May-10 | | | Bond Future | 9.01 | 116.6566 | 9.0110 | 116.6566 | 19,296.00 |
| 01/03/2010 | R186 On 06-May-10 | 9.00 | Call | Bond Future | 1763 | 2 | 1763 | 2 | 0.00 |
| 01/03/2010 | R186 On 06-May-10 | 9.00 | Put | Bond Future | 1866 | 2 | 1866 | 2 | 0.00 |
| 01/03/2010 | R186 On 05-August-10 | | | Bond Future | 9.06 | 113.5308 | 9.0560 | 113.5308 | 0.00 |
| 01/03/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 3917 | 4 | 3917 | 4 | 0.00 |
| 01/03/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 1731 | 2 | 1731 | 2 | 1,300.00 |
| 01/03/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 7031 | 7 | 7031 | 7 | 0.00 |
| 01/03/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 8783 | 9 | 8783 | 9 | 0.00 |
| 01/03/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 566 | 1 | 566 | 1 | 3,000.00 |
| 01/03/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 900 | 1 | 900 | 1 | 1,300.00 |
| 01/03/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 4604 | 5 | 4604 | 5 | 0.00 |
| 01/03/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 2151 | 2 | 2151 | 2 | 0.00 |
| 01/03/2010 | R186 On 04-November-10 | | | Bond Future | 9.09 | 115.7604 | 9.0870 | 115.7604 | 0.00 |
| 01/03/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 4939 | 5 | 4939 | 5 | 0.00 |
| 01/03/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 4325 | 4 | 4325 | 4 | 0.00 |
| 01/03/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 5183 | 5 | 5183 | 5 | 0.00 |
| 01/03/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 3268 | 3 | 3268 | 3 | 0.00 |
| 01/03/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 3303 | 3 | 3303 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 3469 | 4 | 3469 | 4 | 0.00 |
| 01/03/2010 | R201 On 06-May-10 | | | Bond Future | 8.24 | 105.2910 | 8.2410 | 105.2910 | 486.00 |
| 01/03/2010 | R201 On 06-May-10 | 8.50 | Call | Bond Future | 1318 | 1 | 1318 | 1 | 0.00 |
| 01/03/2010 | R201 On 06-May-10 | 8.50 | Put | Bond Future | 334 | 0 | 334 | 0 | 0.00 |
| 01/03/2010 | R201 On 05-August-10 | | | Bond Future | 8.29 | 102.8456 | 8.2920 | 102.8456 | 0.00 |
| 01/03/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 2852 | 3 | 2852 | 3 | 0.00 |
| 01/03/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 01/03/2010 | R201 On 04-November-10 | | | Bond Future | 8.31 | 104.8590 | 8.3110 | 104.8590 | 0.00 |
| 01/03/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 1725 | 2 | 1725 | 2 | 0.00 |
| 01/03/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 1824 | 2 | 1824 | 2 | 0.00 |
| 01/03/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 1629 | 2 | 1629 | 2 | 0.00 |
| 01/03/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 01/03/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 01/03/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 01/03/2010 | R203 On 06-May-10 | | | Bond Future | 8.78 | 98.4233 | 8.7810 | 98.4233 | 1,710.00 |
| 01/03/2010 | R203 On 06-May-10 | 9.00 | Call | Bond Future | 1704 | 2 | 1704 | 2 | 0.00 |
| 01/03/2010 | R203 On 06-May-10 | 9.00 | Put | Bond Future | 566 | 1 | 566 | 1 | 0.00 |
| 01/03/2010 | R203 On 05-August-10 | | | Bond Future | 8.84 | 100.2703 | 8.8380 | 100.2703 | 0.00 |
| 01/03/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 2892 | 3 | 2892 | 3 | 0.00 |
| 01/03/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 823 | 1 | 823 | 1 | 0.00 |
| 01/03/2010 | R203 On 04-November-10 | | | Bond Future | 8.88 | 98.0580 | 8.8780 | 98.0580 | 0.00 |
| 01/03/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 3263 | 3 | 3263 | 3 | 0.00 |
| 01/03/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 3116 | 3 | 3116 | 3 | 0.00 |
| 01/03/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3414 | 3 | 3414 | 3 | 0.00 |
| 01/03/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 01/03/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 1538 | 2 | 1538 | 2 | 0.00 |
| 01/03/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 1443 | 1 | 1443 | 1 | 0.00 |
| 01/03/2010 | R204 On 06-May-10 | | | Bond Future | 8.82 | 98.2076 | 8.8190 | 98.2076 | 1,552.00 |
| 01/03/2010 | R204 On 06-May-10 | 9.00 | Call | Bond Future | 1712 | 2 | 1712 | 2 | 200.00 |
| 01/03/2010 | R204 On 06-May-10 | 8.50 | Call | Bond Future | 420 | 0 | 420 | 0 | 200.00 |
| 01/03/2010 | R204 On 06-May-10 | 9.50 | Call | Bond Future | 3947 | 4 | 3947 | 4 | 0.00 |
| 01/03/2010 | R204 On 06-May-10 | 9.50 | Put | Bond Future | 126 | 0 | 126 | 0 | 200.00 |
| 01/03/2010 | R204 On 06-May-10 | 8.50 | Put | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | R204 On 06-May-10 | 9.00 | Put | Bond Future | 677 | 1 | 677 | 1 | 200.00 |
| 01/03/2010 | R204 On 05-August-10 | | | Bond Future | 8.87 | 96.0084 | 8.8740 | 96.0084 | 0.00 |
| 01/03/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 3069 | 3 | 3069 | 3 | 0.00 |
| 01/03/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 01/03/2010 | R204 On 04-November-10 | | | Bond Future | 8.91 | 97.8877 | 8.9100 | 97.8877 | 0.00 |
| 01/03/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3580 | 4 | 3580 | 4 | 0.00 |
| 01/03/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3743 | 4 | 3743 | 4 | 0.00 |
| 01/03/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 3421 | 3 | 3421 | 3 | 0.00 |
| 01/03/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 1628 | 2 | 1628 | 2 | 0.00 |
| 01/03/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 1732 | 2 | 1732 | 2 | 0.00 |
| 01/03/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 1842 | 2 | 1842 | 2 | 0.00 |
| 01/03/2010 | R206 On 06-May-10 | | | Bond Future | 8.29 | 99.9360 | 8.2850 | 99.9360 | 0.00 |
| 01/03/2010 | R206 On 06-May-10 | 8.75 | Call | Bond Future | 1555 | 2 | 1555 | 2 | 0.00 |
| 01/03/2010 | R206 On 06-May-10 | 8.75 | Put | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 01/03/2010 | R206 On 05-August-10 | | | Bond Future | 8.35 | 98.0407 | 8.3530 | 98.0407 | 0.00 |
| 01/03/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 2125 | 2 | 2125 | 2 | 0.00 |
| 01/03/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 01/03/2010 | R206 On 04-November-10 | | | Bond Future | 8.38 | 99.9580 | 8.3770 | 99.9580 | 0.00 |
| 01/03/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 1485 | 1 | 1485 | 1 | 0.00 |
| 01/03/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1414 | 1 | 1414 | 1 | 0.00 |
| 01/03/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 1558 | 2 | 1558 | 2 | 0.00 |
| 01/03/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 01/03/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |
| 01/03/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 01/03/2010 | R207 On 06-May-10 | | | Bond Future | 8.98 | 91.1417 | 8.9800 | 91.1417 | 737.00 |
| 01/03/2010 | R207 On 06-May-10 | 9.25 | Call | Bond Future | 2108 | 2 | 2108 | 2 | 0.00 |
| 01/03/2010 | R207 On 06-May-10 | 9.25 | Put | Bond Future | 530 | 1 | 530 | 1 | 0.00 |
| 01/03/2010 | R207 On 05-August-10 | | | Bond Future | 9.04 | 89.2095 | 9.0380 | 89.2095 | 0.00 |
| 01/03/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 3528 | 3 | 3528 | 3 | 0.00 |
| 01/03/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 01/03/2010 | R207 On 04-November-10 | | | Bond Future | 9.07 | 90.9534 | 9.0740 | 90.9534 | 0.00 |
| 01/03/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 3207 | 3 | 3207 | 3 | 0.00 |
| 01/03/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3361 | 3 | 3361 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/03/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 3056 | 3 | 3056 | 3 | 0.00 |
| 01/03/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 2343 | 2 | 2343 | 2 | 0.00 |
| 01/03/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 01/03/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 01/03/2010 | R208 On 06-May-10 | | | Bond Future | 9.03 | 85.1093 | 9.0250 | 85.1093 | 5,004.00 |
| 01/03/2010 | R208 On 06-May-10 | 9.25 | Call | Bond Future | 2019 | 2 | 2019 | 2 | 0.00 |
| 01/03/2010 | R208 On 06-May-10 | 9.25 | Put | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 01/03/2010 | R208 On 05-August-10 | | | Bond Future | 9.08 | 86.7016 | 9.0780 | 86.7016 | 0.00 |
| 01/03/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 3486 | 3 | 3486 | 3 | 0.00 |
| 01/03/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 01/03/2010 | R208 On 04-November-10 | | | Bond Future | 9.11 | 84.9946 | 9.1140 | 84.9946 | 0.00 |
| 01/03/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 3202 | 3 | 3202 | 3 | 0.00 |
| 01/03/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 2772 | 3 | 2772 | 3 | 0.00 |
| 01/03/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 3359 | 3 | 3359 | 3 | 0.00 |
| 01/03/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 2265 | 2 | 2265 | 2 | 0.00 |
| 01/03/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 2264 | 2 | 2264 | 2 | 0.00 |
| 01/03/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 2401 | 2 | 2401 | 2 | 0.00 |
| 01/03/2010 | R209 On 06-May-10 | | | Bond Future | 8.96 | 73.3305 | 8.9600 | 73.3305 | 1,798.00 |
| 01/03/2010 | R209 On 06-May-10 | 8.50 | Call | Bond Future | 334 | 0 | 334 | 0 | 0.00 |
| 01/03/2010 | R209 On 06-May-10 | 8.50 | Put | Bond Future | 4050 | 4 | 4050 | 4 | 0.00 |
| 01/03/2010 | R209 On 05-August-10 | | | Bond Future | 8.99 | 74.7007 | 8.9940 | 74.7007 | 0.00 |
| 01/03/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 1618 | 2 | 1618 | 2 | 0.00 |
| 01/03/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 3538 | 4 | 3538 | 4 | 0.00 |
| 01/03/2010 | R209 On 04-November-10 | | | Bond Future | 9.02 | 73.0131 | 9.0160 | 73.0131 | 0.00 |
| 01/03/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 3313 | 3 | 3313 | 3 | 0.00 |
| 01/03/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 3497 | 3 | 3497 | 3 | 0.00 |
| 01/03/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |
| 01/03/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 3644 | 4 | 3644 | 4 | 0.00 |
| 01/03/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 3237 | 3 | 3237 | 3 | 0.00 |
| 01/03/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 3436 | 4 | 3436 | 4 | 0.00 |
| 01/03/2010 | TRT1 On 06-May-10 | | | Index Future | 307.75 | 307.4250 | 307.7490 | 307.4250 | 100.00 |
| 02/03/2010 | AL7T On 06-May-10 | | | Index Future | 336.95 | 335.9120 | 336.9510 | 335.9120 | 58.00 |
| 02/03/2010 | ALBI On 06-May-10 | | | Index Future | 311.06 | 310.0850 | 311.0570 | 310.0850 | 1,265.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | ALBI On 05-August-10 | | | Index Future | 311.20 | 310.2280 | 311.1980 | 310.2280 | 0.00 |
| 02/03/2010 | CRD1 On 06-May-10 | | | Index Future | 135.74 | 135.5730 | 135.7380 | 135.5730 | 2.00 |
| 02/03/2010 | GOVI On 06-May-10 | | | GOVI | 312.53 | 311.5660 | 312.5290 | 311.5660 | 324.00 |
| 02/03/2010 | GOVI On 06-May-10 | 309.80 | Call | GOVI | 50932 | 5 | 50932 | 5 | 0.00 |
| 02/03/2010 | GOVI On 06-May-10 | 309.80 | Put | GOVI | 23642 | 3 | 23642 | 3 | 0.00 |
| 02/03/2010 | GOVI On 05-August-10 | | | GOVI | 318.25 | 317.2690 | 318.2490 | 317.2690 | 0.00 |
| 02/03/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 68539 | 6 | 68539 | 6 | 0.00 |
| 02/03/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 42049 | 5 | 42049 | 5 | 0.00 |
| 02/03/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/03/2010 | ILBI On 06-May-10 | | | Index Future | 363.11 | 362.4230 | 363.1130 | 362.4230 | 433.00 |
| 02/03/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0125 | 6.8941 | 0.0125 | 0.00 |
| 02/03/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0228 | 8.8220 | 0.0228 | 0.00 |
| 02/03/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1000 | 8.6830 | 0.1000 | 0.00 |
| 02/03/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0492 | 8.6550 | 0.0492 | 0.00 |
| 02/03/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0808 | 8.9750 | 0.0808 | 0.00 |
| 02/03/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0908 | 8.9620 | 0.0908 | 0.00 |
| 02/03/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0633 | 8.9970 | 0.0633 | 0.00 |
| 02/03/2010 | JBAF On 17-March-10 | | | Jibar Tradeable Future | 7.14 | 92.9000 | 7.1400 | 92.9000 | 0.00 |
| 02/03/2010 | JBAF On 21-April-10 | | | Jibar Tradeable Future | 7.04 | 92.9420 | 7.0400 | 92.9420 | 0.00 |
| 02/03/2010 | JBAF On 19-May-10 | | | Jibar Tradeable Future | 6.99 | 92.9880 | 6.9900 | 92.9880 | 0.00 |
| 02/03/2010 | JBAF On 15-June-10 | | | Jibar Tradeable Future | 6.98 | 92.9990 | 6.9800 | 92.9990 | 0.00 |
| 02/03/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.97 | 93.0060 | 6.9700 | 93.0060 | 0.00 |
| 02/03/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.98 | 93.0070 | 6.9800 | 93.0070 | 0.00 |
| 02/03/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 7.01 | 92.9880 | 7.0100 | 92.9880 | 0.00 |
| 02/03/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 7.12 | 92.8710 | 7.1200 | 92.8710 | 0.00 |
| 02/03/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 7.32 | 92.6910 | 7.3200 | 92.6910 | 5,000.00 |
| 02/03/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 7.56 | 92.3950 | 7.5600 | 92.3950 | 5,000.00 |
| 02/03/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 7.93 | 92.0080 | 7.9300 | 92.0080 | 2,500.00 |
| 02/03/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 8.18 | 91.7440 | 8.1800 | 91.7440 | 7,500.00 |
| 02/03/2010 | JFRA On 06-May-10 | | | Jibar Tradeable Future | 7.12 | 0.0174 | 7.1210 | 0.0174 | 0.00 |
| 02/03/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 0.0179 | 7.3290 | 0.0179 | 0.00 |
| 02/03/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 0.0187 | 7.6600 | 0.0187 | 0.00 |
| 02/03/2010 | JN02 On 06-May-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 |
|------------|----------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | JN02 On 06-May-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN02 On 06-May-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN02 On 06-May-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2010 | JN02 On 06-May-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN02 On 06-May-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2010 | JN02 On 06-May-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/03/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN05 On 06-May-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/03/2010 | JN05 On 06-May-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN05 On 06-May-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN05 On 06-May-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2010 | JN05 On 06-May-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN05 On 06-May-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2010 | JN05 On 06-May-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/03/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN10 On 06-May-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/03/2010 | JN10 On 06-May-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN10 On 06-May-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN10 On 06-May-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2010 | JN10 On 06-May-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN10 On 06-May-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | JN10 On 06-May-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/03/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/03/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/03/2010 | JROD On 31-March-10 | | | Rodi | 7.18 | 0.0038 | 7.1840 | 0.0038 | 0.00 |
| 02/03/2010 | OTH1 On 06-May-10 | | | Index Future | 302.69 | 301.6750 | 302.6860 | 301.6750 | 3.00 |
| 02/03/2010 | R155 On 06-May-10 | | | Bond Future | 7.34 | 109.4343 | 7.3410 | 109.4343 | 0.00 |
| 02/03/2010 | R155 On 06-May-10 | 7.50 | Call | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 02/03/2010 | R155 On 06-May-10 | 7.45 | Call | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 02/03/2010 | R155 On 06-May-10 | 7.55 | Call | Bond Future | 518 | 1 | 518 | 1 | 0.00 |
| 02/03/2010 | R155 On 06-May-10 | 7.55 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 02/03/2010 | R155 On 06-May-10 | 7.45 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 02/03/2010 | R155 On 06-May-10 | 7.50 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 02/03/2010 | R157 On 06-May-10 | | | Bond Future | 8.19 | 124.5159 | 8.1910 | 124.5159 | 6,883.00 |
| 02/03/2010 | R157 On 06-May-10 | 8.50 | Call | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 02/03/2010 | R157 On 06-May-10 | 8.50 | Put | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 02/03/2010 | R157 On 05-August-10 | | | Bond Future | 8.25 | 126.7905 | 8.2450 | 126.7905 | 0.00 |
| 02/03/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 2870 | 3 | 2870 | 3 | 0.00 |
| 02/03/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 02/03/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 3771 | 4 | 3771 | 4 | 0.00 |
| 02/03/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1404 | 1 | 1404 | 1 | 500.00 |
| 02/03/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 333 | 0 | 333 | 0 | 500.00 |
| 02/03/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 1381 | 1 | 1381 | 1 | 0.00 |
| 02/03/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 891 | 1 | 891 | 1 | 500.00 |
| 02/03/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 02/03/2010 | R157 On 04-November-10 | | | Bond Future | 8.27 | 122.3866 | 8.2740 | 122.3866 | 0.00 |
| 02/03/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2540 | 2 | 2540 | 2 | 0.00 |
| 02/03/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2666 | 3 | 2666 | 3 | 0.00 |
| 02/03/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 2416 | 2 | 2416 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 1640 | 2 | 1640 | 2 | 0.00 |
| 02/03/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 1452 | 2 | 1452 | 2 | 0.00 |
| 02/03/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 1545 | 2 | 1545 | 2 | 0.00 |
| 02/03/2010 | R186 On 06-May-10 | | | Bond Future | 8.95 | 116.7499 | 8.9490 | 116.7499 | 19,296.00 |
| 02/03/2010 | R186 On 06-May-10 | 9.00 | Call | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 02/03/2010 | R186 On 06-May-10 | 9.00 | Put | Bond Future | 1576 | 2 | 1576 | 2 | 0.00 |
| 02/03/2010 | R186 On 05-August-10 | | | Bond Future | 8.99 | 113.6412 | 8.9920 | 113.6412 | 0.00 |
| 02/03/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 4276 | 4 | 4276 | 4 | 0.00 |
| 02/03/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 1944 | 2 | 1944 | 2 | 1,300.00 |
| 02/03/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 7504 | 7 | 7504 | 7 | 0.00 |
| 02/03/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 9294 | 9 | 9294 | 9 | 0.00 |
| 02/03/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 485 | 1 | 485 | 1 | 3,000.00 |
| 02/03/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 781 | 1 | 781 | 1 | 1,300.00 |
| 02/03/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 4225 | 5 | 4225 | 5 | 0.00 |
| 02/03/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 1918 | 2 | 1918 | 2 | 0.00 |
| 02/03/2010 | R186 On 04-November-10 | | | Bond Future | 9.02 | 115.8605 | 9.0210 | 115.8605 | 0.00 |
| 02/03/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 5284 | 5 | 5284 | 5 | 0.00 |
| 02/03/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 4663 | 4 | 4663 | 4 | 0.00 |
| 02/03/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 5538 | 5 | 5538 | 5 | 0.00 |
| 02/03/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 3019 | 3 | 3019 | 3 | 0.00 |
| 02/03/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 3037 | 3 | 3037 | 3 | 0.00 |
| 02/03/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 3210 | 3 | 3210 | 3 | 0.00 |
| 02/03/2010 | R201 On 06-May-10 | | | Bond Future | 8.21 | 105.2948 | 8.2090 | 105.2948 | 486.00 |
| 02/03/2010 | R201 On 06-May-10 | 8.50 | Call | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 02/03/2010 | R201 On 06-May-10 | 8.50 | Put | Bond Future | 295 | 0 | 295 | 0 | 0.00 |
| 02/03/2010 | R201 On 05-August-10 | | | Bond Future | 8.26 | 102.8492 | 8.2580 | 102.8492 | 0.00 |
| 02/03/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 2951 | 3 | 2951 | 3 | 0.00 |
| 02/03/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 292 | 0 | 292 | 0 | 0.00 |
| 02/03/2010 | R201 On 04-November-10 | | | Bond Future | 8.27 | 104.8590 | 8.2740 | 104.8590 | 0.00 |
| 02/03/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 1798 | 2 | 1798 | 2 | 0.00 |
| 02/03/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 1899 | 2 | 1899 | 2 | 0.00 |
| 02/03/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 02/03/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 948 | 1 | 948 | 1 | 0.00 |
| 02/03/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 1019 | 1 | 1019 | 1 | 0.00 |
| 02/03/2010 | R203 On 06-May-10 | | | Bond Future | 8.74 | 98.4286 | 8.7380 | 98.4286 | 1,710.00 |
| 02/03/2010 | R203 On 06-May-10 | 9.00 | Call | Bond Future | 1853 | 2 | 1853 | 2 | 0.00 |
| 02/03/2010 | R203 On 06-May-10 | 9.00 | Put | Bond Future | 489 | 1 | 489 | 1 | 0.00 |
| 02/03/2010 | R203 On 05-August-10 | | | Bond Future | 8.79 | 100.2754 | 8.7940 | 100.2754 | 0.00 |
| 02/03/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 3046 | 3 | 3046 | 3 | 0.00 |
| 02/03/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 753 | 1 | 753 | 1 | 0.00 |
| 02/03/2010 | R203 On 04-November-10 | | | Bond Future | 8.83 | 98.0630 | 8.8320 | 98.0630 | 0.00 |
| 02/03/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 3406 | 3 | 3406 | 3 | 0.00 |
| 02/03/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 3255 | 3 | 3255 | 3 | 0.00 |
| 02/03/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3560 | 3 | 3560 | 3 | 0.00 |
| 02/03/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 1271 | 1 | 1271 | 1 | 0.00 |
| 02/03/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 1449 | 2 | 1449 | 2 | 0.00 |
| 02/03/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 1358 | 1 | 1358 | 1 | 0.00 |
| 02/03/2010 | R204 On 06-May-10 | | | Bond Future | 8.77 | 98.2133 | 8.7670 | 98.2133 | 1,552.00 |
| 02/03/2010 | R204 On 06-May-10 | 9.00 | Call | Bond Future | 1905 | 2 | 1905 | 2 | 200.00 |
| 02/03/2010 | R204 On 06-May-10 | 8.50 | Call | Bond Future | 496 | 0 | 496 | 0 | 200.00 |
| 02/03/2010 | R204 On 06-May-10 | 9.50 | Call | Bond Future | 4219 | 4 | 4219 | 4 | 0.00 |
| 02/03/2010 | R204 On 06-May-10 | 9.50 | Put | Bond Future | 98 | 0 | 98 | 0 | 200.00 |
| 02/03/2010 | R204 On 06-May-10 | 8.50 | Put | Bond Future | 2056 | 2 | 2056 | 2 | 0.00 |
| 02/03/2010 | R204 On 06-May-10 | 9.00 | Put | Bond Future | 569 | 1 | 569 | 1 | 200.00 |
| 02/03/2010 | R204 On 05-August-10 | | | Bond Future | 8.82 | 96.0140 | 8.8200 | 96.0140 | 0.00 |
| 02/03/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 3275 | 3 | 3275 | 3 | 0.00 |
| 02/03/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 02/03/2010 | R204 On 04-November-10 | | | Bond Future | 8.85 | 97.8877 | 8.8530 | 97.8877 | 0.00 |
| 02/03/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3775 | 4 | 3775 | 4 | 0.00 |
| 02/03/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3943 | 4 | 3943 | 4 | 0.00 |
| 02/03/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 3610 | 3 | 3610 | 3 | 0.00 |
| 02/03/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 1717 | 2 | 1717 | 2 | 0.00 |
| 02/03/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 1513 | 2 | 1513 | 2 | 0.00 |
| 02/03/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 1613 | 2 | 1613 | 2 | 0.00 |
| 02/03/2010 | R206 On 06-May-10 | | | Bond Future | 8.25 | 99.9391 | 8.2520 | 99.9391 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | R206 On 06-May-10 | 8.75 | Call | Bond Future | 1637 | 2 | 1637 | 2 | 0.00 |
| 02/03/2010 | R206 On 06-May-10 | 8.75 | Put | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 02/03/2010 | R206 On 05-August-10 | | | Bond Future | 8.32 | 98.0436 | 8.3180 | 98.0436 | 0.00 |
| 02/03/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 2203 | 2 | 2203 | 2 | 0.00 |
| 02/03/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 02/03/2010 | R206 On 04-November-10 | | | Bond Future | 8.34 | 99.9607 | 8.3380 | 99.9607 | 0.00 |
| 02/03/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 1541 | 1 | 1541 | 1 | 0.00 |
| 02/03/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1468 | 1 | 1468 | 1 | 0.00 |
| 02/03/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 1616 | 2 | 1616 | 2 | 0.00 |
| 02/03/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 1044 | 1 | 1044 | 1 | 0.00 |
| 02/03/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 1165 | 1 | 1165 | 1 | 0.00 |
| 02/03/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 1103 | 1 | 1103 | 1 | 0.00 |
| 02/03/2010 | R207 On 06-May-10 | | | Bond Future | 8.94 | 91.2717 | 8.9390 | 91.2717 | 737.00 |
| 02/03/2010 | R207 On 06-May-10 | 9.25 | Call | Bond Future | 2278 | 2 | 2278 | 2 | 0.00 |
| 02/03/2010 | R207 On 06-May-10 | 9.25 | Put | Bond Future | 457 | 1 | 457 | 1 | 0.00 |
| 02/03/2010 | R207 On 05-August-10 | | | Bond Future | 9.00 | 89.3369 | 8.9950 | 89.3369 | 0.00 |
| 02/03/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 3703 | 4 | 3703 | 4 | 0.00 |
| 02/03/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 828 | 1 | 828 | 1 | 0.00 |
| 02/03/2010 | R207 On 04-November-10 | | | Bond Future | 9.03 | 91.0841 | 9.0290 | 91.0841 | 0.00 |
| 02/03/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 3351 | 3 | 3351 | 3 | 0.00 |
| 02/03/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3509 | 3 | 3509 | 3 | 0.00 |
| 02/03/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 02/03/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 2226 | 2 | 2226 | 2 | 0.00 |
| 02/03/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 1978 | 2 | 1978 | 2 | 0.00 |
| 02/03/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 2100 | 2 | 2100 | 2 | 0.00 |
| 02/03/2010 | R208 On 06-May-10 | | | Bond Future | 8.96 | 85.1766 | 8.9630 | 85.1766 | 5,004.00 |
| 02/03/2010 | R208 On 06-May-10 | 9.25 | Call | Bond Future | 2278 | 2 | 2278 | 2 | 0.00 |
| 02/03/2010 | R208 On 06-May-10 | 9.25 | Put | Bond Future | 534 | 1 | 534 | 1 | 0.00 |
| 02/03/2010 | R208 On 05-August-10 | | | Bond Future | 9.01 | 86.7678 | 9.0130 | 86.7678 | 0.00 |
| 02/03/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 3761 | 3 | 3761 | 3 | 0.00 |
| 02/03/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 877 | 1 | 877 | 1 | 0.00 |
| 02/03/2010 | R208 On 04-November-10 | | | Bond Future | 9.05 | 85.0657 | 9.0480 | 85.0657 | 0.00 |
| 02/03/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 3422 | 3 | 3422 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/03/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 2986 | 3 | 2986 | 3 | 0.00 |
| 02/03/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 3585 | 3 | 3585 | 3 | 0.00 |
| 02/03/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 2099 | 2 | 2099 | 2 | 0.00 |
| 02/03/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 2086 | 2 | 2086 | 2 | 0.00 |
| 02/03/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 2228 | 2 | 2228 | 2 | 0.00 |
| 02/03/2010 | R209 On 06-May-10 | | | Bond Future | 8.87 | 73.5703 | 8.8680 | 73.5703 | 1,798.00 |
| 02/03/2010 | R209 On 06-May-10 | 8.50 | Call | Bond Future | 467 | 0 | 467 | 0 | 0.00 |
| 02/03/2010 | R209 On 06-May-10 | 8.50 | Put | Bond Future | 3464 | 4 | 3464 | 4 | 0.00 |
| 02/03/2010 | R209 On 05-August-10 | | | Bond Future | 8.90 | 74.9465 | 8.8990 | 74.9465 | 0.00 |
| 02/03/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 1918 | 2 | 1918 | 2 | 0.00 |
| 02/03/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 3100 | 4 | 3100 | 4 | 0.00 |
| 02/03/2010 | R209 On 04-November-10 | | | Bond Future | 8.92 | 73.2653 | 8.9200 | 73.2653 | 0.00 |
| 02/03/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 3703 | 3 | 3703 | 3 | 0.00 |
| 02/03/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 3900 | 3 | 3900 | 3 | 0.00 |
| 02/03/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 3511 | 3 | 3511 | 3 | 0.00 |
| 02/03/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 3278 | 4 | 3278 | 4 | 0.00 |
| 02/03/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 2898 | 3 | 2898 | 3 | 0.00 |
| 02/03/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 3084 | 3 | 3084 | 3 | 0.00 |
| 02/03/2010 | TRT1 On 06-May-10 | | | Index Future | 308.70 | 307.7490 | 308.6980 | 307.7490 | 100.00 |
| 03/03/2010 | AL7T On 06-May-10 | | | Index Future | 336.15 | 336.9510 | 336.1480 | 336.9510 | 58.00 |
| 03/03/2010 | ALBI On 06-May-10 | | | Index Future | 310.37 | 311.0570 | 310.3670 | 311.0570 | 1,265.00 |
| 03/03/2010 | ALBI On 05-August-10 | | | Index Future | 310.50 | 311.1980 | 310.5010 | 311.1980 | 0.00 |
| 03/03/2010 | CRD1 On 06-May-10 | | | Index Future | 135.57 | 135.7380 | 135.5720 | 135.7380 | 2.00 |
| 03/03/2010 | GOVI On 06-May-10 | | | GOVI | 311.84 | 312.5290 | 311.8370 | 312.5290 | 324.00 |
| 03/03/2010 | GOVI On 06-May-10 | 309.80 | Call | GOVI | 46438 | 5 | 46438 | 5 | 0.00 |
| 03/03/2010 | GOVI On 06-May-10 | 309.80 | Put | GOVI | 26068 | 2 | 26068 | 2 | 0.00 |
| 03/03/2010 | GOVI On 05-August-10 | | | GOVI | 317.54 | 318.2490 | 317.5400 | 318.2490 | 0.00 |
| 03/03/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 64287 | 7 | 64287 | 7 | 0.00 |
| 03/03/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 44887 | 4 | 44887 | 4 | 0.00 |
| 03/03/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/03/2010 | ILBI On 06-May-10 | | | Index Future | 362.65 | 363.1130 | 362.6450 | 363.1130 | 433.00 |
| 03/03/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0125 | 6.8941 | 0.0125 | 0.00 |
| 03/03/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0228 | 8.8220 | 0.0228 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1000 | 8.6830 | 0.1000 | 0.00 |
| 03/03/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0492 | 8.6550 | 0.0492 | 0.00 |
| 03/03/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0808 | 8.9750 | 0.0808 | 0.00 |
| 03/03/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0908 | 8.9620 | 0.0908 | 0.00 |
| 03/03/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0633 | 8.9970 | 0.0633 | 0.00 |
| 03/03/2010 | JBAF On 17-March-10 | | | Jibar Tradeable Future | 7.12 | 92.8600 | 7.1200 | 92.8600 | 0.00 |
| 03/03/2010 | JBAF On 21-April-10 | | | Jibar Tradeable Future | 7.04 | 92.9600 | 7.0400 | 92.9600 | 0.00 |
| 03/03/2010 | JBAF On 19-May-10 | | | Jibar Tradeable Future | 6.99 | 93.0100 | 6.9900 | 93.0100 | 0.00 |
| 03/03/2010 | JBAF On 15-June-10 | | | Jibar Tradeable Future | 6.98 | 93.0200 | 6.9800 | 93.0200 | 0.00 |
| 03/03/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.97 | 93.0300 | 6.9700 | 93.0300 | 0.00 |
| 03/03/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.98 | 93.0200 | 6.9800 | 93.0200 | 0.00 |
| 03/03/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 03/03/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 7.12 | 92.8800 | 7.1200 | 92.8800 | 0.00 |
| 03/03/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 7.33 | 92.6800 | 7.3300 | 92.6800 | 5,000.00 |
| 03/03/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 7.57 | 92.4400 | 7.5700 | 92.4400 | 5,000.00 |
| 03/03/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 7.94 | 92.0700 | 7.9400 | 92.0700 | 2,500.00 |
| 03/03/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 8.21 | 91.8200 | 8.2100 | 91.8200 | 7,500.00 |
| 03/03/2010 | JFRA On 06-May-10 | | | Jibar Tradeable Future | 7.12 | 0.0174 | 7.1210 | 0.0174 | 0.00 |
| 03/03/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 0.0179 | 7.3290 | 0.0179 | 0.00 |
| 03/03/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 0.0187 | 7.6600 | 0.0187 | 0.00 |
| 03/03/2010 | JN02 On 06-May-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/03/2010 | JN02 On 06-May-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN02 On 06-May-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2010 | JN02 On 06-May-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN02 On 06-May-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2010 | JN02 On 06-May-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN02 On 06-May-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/03/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN05 On 06-May-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/03/2010 | JN05 On 06-May-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN05 On 06-May-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2010 | JN05 On 06-May-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN05 On 06-May-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2010 | JN05 On 06-May-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN05 On 06-May-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/03/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN10 On 06-May-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/03/2010 | JN10 On 06-May-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN10 On 06-May-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2010 | JN10 On 06-May-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN10 On 06-May-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2010 | JN10 On 06-May-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN10 On 06-May-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/03/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/03/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/03/2010 | JROD On 31-March-10 | | | Rodi | 7.18 | 0.0038 | 7.1840 | 0.0038 | 0.00 |
| 03/03/2010 | OTH1 On 06-May-10 | | | Index Future | 302.01 | 302.6860 | 302.0080 | 302.6860 | 3.00 |
| 03/03/2010 | R155 On 06-May-10 | | | Bond Future | 7.37 | 109.4343 | 7.3710 | 109.4343 | 0.00 |
| 03/03/2010 | R155 On 06-May-10 | 7.50 | Call | Bond Future | 277 | 0 | 277 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | R155 On 06-May-10 | 7.55 | Call | Bond Future | 491 | 1 | 491 | 1 | 0.00 |
| 03/03/2010 | R155 On 06-May-10 | 7.45 | Call | Bond Future | 238 | 0 | 238 | 0 | 0.00 |
| 03/03/2010 | R155 On 06-May-10 | 7.45 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 03/03/2010 | R155 On 06-May-10 | 7.55 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 03/03/2010 | R155 On 06-May-10 | 7.50 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 03/03/2010 | R157 On 06-May-10 | | | Bond Future | 8.22 | 124.6760 | 8.2190 | 124.6760 | 6,883.00 |
| 03/03/2010 | R157 On 06-May-10 | 8.50 | Call | Bond Future | 1731 | 2 | 1731 | 2 | 0.00 |
| 03/03/2010 | R157 On 06-May-10 | 8.50 | Put | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 03/03/2010 | R157 On 05-August-10 | | | Bond Future | 8.28 | 126.9527 | 8.2760 | 126.9527 | 0.00 |
| 03/03/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 2759 | 3 | 2759 | 3 | 0.00 |
| 03/03/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 1971 | 2 | 1971 | 2 | 0.00 |
| 03/03/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 3649 | 4 | 3649 | 4 | 0.00 |
| 03/03/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1327 | 1 | 1327 | 1 | 500.00 |
| 03/03/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 355 | 0 | 355 | 0 | 500.00 |
| 03/03/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 1447 | 1 | 1447 | 1 | 0.00 |
| 03/03/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 939 | 1 | 939 | 1 | 500.00 |
| 03/03/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 03/03/2010 | R157 On 04-November-10 | | | Bond Future | 8.31 | 122.5503 | 8.3080 | 122.5503 | 0.00 |
| 03/03/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2448 | 3 | 2448 | 3 | 0.00 |
| 03/03/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 2327 | 2 | 2327 | 2 | 0.00 |
| 03/03/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2572 | 3 | 2572 | 3 | 0.00 |
| 03/03/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 1508 | 1 | 1508 | 1 | 0.00 |
| 03/03/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 1701 | 2 | 1701 | 2 | 0.00 |
| 03/03/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 1603 | 2 | 1603 | 2 | 0.00 |
| 03/03/2010 | R186 On 06-May-10 | | | Bond Future | 8.98 | 117.3309 | 8.9770 | 117.3309 | 19,296.00 |
| 03/03/2010 | R186 On 06-May-10 | 9.00 | Call | Bond Future | 1898 | 2 | 1898 | 2 | 0.00 |
| 03/03/2010 | R186 On 06-May-10 | 9.00 | Put | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 03/03/2010 | R186 On 05-August-10 | | | Bond Future | 9.02 | 114.2332 | 9.0220 | 114.2332 | 0.00 |
| 03/03/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 03/03/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 1829 | 2 | 1829 | 2 | 1,300.00 |
| 03/03/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 7270 | 8 | 7270 | 8 | 0.00 |
| 03/03/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 9045 | 9 | 9045 | 9 | 0.00 |
| 03/03/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 514 | 0 | 514 | 0 | 3,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 825 | 1 | 825 | 1 | 1,300.00 |
| 03/03/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 4388 | 4 | 4388 | 4 | 0.00 |
| 03/03/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 2012 | 2 | 2012 | 2 | 0.00 |
| 03/03/2010 | R186 On 04-November-10 | | | Bond Future | 9.05 | 116.4641 | 9.0520 | 116.4641 | 0.00 |
| 03/03/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 5108 | 5 | 5108 | 5 | 0.00 |
| 03/03/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 5357 | 6 | 5357 | 6 | 0.00 |
| 03/03/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 4491 | 5 | 4491 | 5 | 0.00 |
| 03/03/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 3149 | 3 | 3149 | 3 | 0.00 |
| 03/03/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 3122 | 3 | 3122 | 3 | 0.00 |
| 03/03/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 3318 | 3 | 3318 | 3 | 0.00 |
| 03/03/2010 | R201 On 06-May-10 | | | Bond Future | 8.23 | 105.4171 | 8.2270 | 105.4171 | 486.00 |
| 03/03/2010 | R201 On 06-May-10 | 8.50 | Call | Bond Future | 1347 | 1 | 1347 | 1 | 0.00 |
| 03/03/2010 | R201 On 06-May-10 | 8.50 | Put | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 03/03/2010 | R201 On 05-August-10 | | | Bond Future | 8.28 | 102.9730 | 8.2780 | 102.9730 | 0.00 |
| 03/03/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 03/03/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 303 | 0 | 303 | 0 | 0.00 |
| 03/03/2010 | R201 On 04-November-10 | | | Bond Future | 8.30 | 104.9870 | 8.2960 | 104.9870 | 0.00 |
| 03/03/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 1750 | 2 | 1750 | 2 | 0.00 |
| 03/03/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 1653 | 2 | 1653 | 2 | 0.00 |
| 03/03/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 1850 | 2 | 1850 | 2 | 0.00 |
| 03/03/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 975 | 1 | 975 | 1 | 0.00 |
| 03/03/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 1122 | 1 | 1122 | 1 | 0.00 |
| 03/03/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 03/03/2010 | R203 On 06-May-10 | | | Bond Future | 8.77 | 98.6541 | 8.7670 | 98.6541 | 1,710.00 |
| 03/03/2010 | R203 On 06-May-10 | 9.00 | Call | Bond Future | 1740 | 2 | 1740 | 2 | 0.00 |
| 03/03/2010 | R203 On 06-May-10 | 9.00 | Put | Bond Future | 528 | 0 | 528 | 0 | 0.00 |
| 03/03/2010 | R203 On 05-August-10 | | | Bond Future | 8.82 | 100.4997 | 8.8240 | 100.4997 | 0.00 |
| 03/03/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 03/03/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 793 | 1 | 793 | 1 | 0.00 |
| 03/03/2010 | R203 On 04-November-10 | | | Bond Future | 8.86 | 98.2911 | 8.8640 | 98.2911 | 0.00 |
| 03/03/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 3299 | 3 | 3299 | 3 | 0.00 |
| 03/03/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3451 | 4 | 3451 | 4 | 0.00 |
| 03/03/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 3150 | 3 | 3150 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 1503 | 1 | 1503 | 1 | 0.00 |
| 03/03/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 1320 | 1 | 1320 | 1 | 0.00 |
| 03/03/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 1410 | 1 | 1410 | 1 | 0.00 |
| 03/03/2010 | R204 On 06-May-10 | | | Bond Future | 8.80 | 98.5135 | 8.7960 | 98.5135 | 1,552.00 |
| 03/03/2010 | R204 On 06-May-10 | 9.00 | Call | Bond Future | 1783 | 2 | 1783 | 2 | 200.00 |
| 03/03/2010 | R204 On 06-May-10 | 8.50 | Call | Bond Future | 441 | 0 | 441 | 0 | 200.00 |
| 03/03/2010 | R204 On 06-May-10 | 9.50 | Call | Bond Future | 4061 | 4 | 4061 | 4 | 0.00 |
| 03/03/2010 | R204 On 06-May-10 | 9.50 | Put | Bond Future | 107 | 0 | 107 | 0 | 200.00 |
| 03/03/2010 | R204 On 06-May-10 | 8.50 | Put | Bond Future | 2169 | 2 | 2169 | 2 | 0.00 |
| 03/03/2010 | R204 On 06-May-10 | 9.00 | Put | Bond Future | 615 | 1 | 615 | 1 | 200.00 |
| 03/03/2010 | R204 On 05-August-10 | | | Bond Future | 8.85 | 96.3185 | 8.8500 | 96.3185 | 0.00 |
| 03/03/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 3151 | 3 | 3151 | 3 | 0.00 |
| 03/03/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 930 | 1 | 930 | 1 | 0.00 |
| 03/03/2010 | R204 On 04-November-10 | | | Bond Future | 8.88 | 98.2020 | 8.8840 | 98.2020 | 0.00 |
| 03/03/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3660 | 4 | 3660 | 4 | 0.00 |
| 03/03/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 3499 | 4 | 3499 | 4 | 0.00 |
| 03/03/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3826 | 4 | 3826 | 4 | 0.00 |
| 03/03/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 1567 | 2 | 1567 | 2 | 0.00 |
| 03/03/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 1777 | 2 | 1777 | 2 | 0.00 |
| 03/03/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 03/03/2010 | R206 On 06-May-10 | | | Bond Future | 8.28 | 100.0406 | 8.2810 | 100.0406 | 0.00 |
| 03/03/2010 | R206 On 06-May-10 | 8.75 | Call | Bond Future | 1560 | 2 | 1560 | 2 | 0.00 |
| 03/03/2010 | R206 On 06-May-10 | 8.75 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 03/03/2010 | R206 On 05-August-10 | | | Bond Future | 8.35 | 98.1446 | 8.3490 | 98.1446 | 0.00 |
| 03/03/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 2130 | 2 | 2130 | 2 | 0.00 |
| 03/03/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 275 | 0 | 275 | 0 | 0.00 |
| 03/03/2010 | R206 On 04-November-10 | | | Bond Future | 8.37 | 100.0662 | 8.3730 | 100.0662 | 0.00 |
| 03/03/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 1486 | 2 | 1486 | 2 | 0.00 |
| 03/03/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 1559 | 2 | 1559 | 2 | 0.00 |
| 03/03/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1415 | 1 | 1415 | 1 | 0.00 |
| 03/03/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 1207 | 1 | 1207 | 1 | 0.00 |
| 03/03/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 1082 | 1 | 1082 | 1 | 0.00 |
| 03/03/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | R207 On 06-May-10 | | | Bond Future | 8.98 | 91.5146 | 8.9770 | 91.5146 | 737.00 |
| 03/03/2010 | R207 On 06-May-10 | 9.25 | Call | Bond Future | 2106 | 2 | 2106 | 2 | 0.00 |
| 03/03/2010 | R207 On 06-May-10 | 9.25 | Put | Bond Future | 510 | 0 | 510 | 0 | 0.00 |
| 03/03/2010 | R207 On 05-August-10 | | | Bond Future | 9.04 | 89.5865 | 9.0350 | 89.5865 | 0.00 |
| 03/03/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 3530 | 4 | 3530 | 4 | 0.00 |
| 03/03/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 03/03/2010 | R207 On 04-November-10 | | | Bond Future | 9.07 | 91.3407 | 9.0710 | 91.3407 | 0.00 |
| 03/03/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 3206 | 3 | 3206 | 3 | 0.00 |
| 03/03/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 3055 | 3 | 3055 | 3 | 0.00 |
| 03/03/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3361 | 4 | 3361 | 4 | 0.00 |
| 03/03/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 2070 | 2 | 2070 | 2 | 0.00 |
| 03/03/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 2325 | 2 | 2325 | 2 | 0.00 |
| 03/03/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 2195 | 2 | 2195 | 2 | 0.00 |
| 03/03/2010 | R208 On 06-May-10 | | | Bond Future | 8.99 | 85.5574 | 8.9920 | 85.5574 | 5,004.00 |
| 03/03/2010 | R208 On 06-May-10 | 9.25 | Call | Bond Future | 2143 | 2 | 2143 | 2 | 0.00 |
| 03/03/2010 | R208 On 06-May-10 | 9.25 | Put | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 03/03/2010 | R208 On 05-August-10 | | | Bond Future | 9.04 | 87.1604 | 9.0430 | 87.1604 | 0.00 |
| 03/03/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 3624 | 4 | 3624 | 4 | 0.00 |
| 03/03/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 921 | 1 | 921 | 1 | 0.00 |
| 03/03/2010 | R208 On 04-November-10 | | | Bond Future | 9.08 | 85.4582 | 9.0790 | 85.4582 | 0.00 |
| 03/03/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 3309 | 3 | 3309 | 3 | 0.00 |
| 03/03/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 3470 | 4 | 3470 | 4 | 0.00 |
| 03/03/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 2877 | 3 | 2877 | 3 | 0.00 |
| 03/03/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 2161 | 2 | 2161 | 2 | 0.00 |
| 03/03/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 2169 | 2 | 2169 | 2 | 0.00 |
| 03/03/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 2300 | 2 | 2300 | 2 | 0.00 |
| 03/03/2010 | R209 On 06-May-10 | | | Bond Future | 8.91 | 74.2896 | 8.9070 | 74.2896 | 1,798.00 |
| 03/03/2010 | R209 On 06-May-10 | 8.50 | Call | Bond Future | 395 | 0 | 395 | 0 | 0.00 |
| 03/03/2010 | R209 On 06-May-10 | 8.50 | Put | Bond Future | 3698 | 3 | 3698 | 3 | 0.00 |
| 03/03/2010 | R209 On 05-August-10 | | | Bond Future | 8.94 | 75.6844 | 8.9400 | 75.6844 | 0.00 |
| 03/03/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 1773 | 2 | 1773 | 2 | 0.00 |
| 03/03/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 3275 | 3 | 3275 | 3 | 0.00 |
| 03/03/2010 | R209 On 04-November-10 | | | Bond Future | 8.96 | 74.0073 | 8.9610 | 74.0073 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/03/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 3523 | 4 | 3523 | 4 | 0.00 |
| 03/03/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |
| 03/03/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 3336 | 4 | 3336 | 4 | 0.00 |
| 03/03/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 3421 | 3 | 3421 | 3 | 0.00 |
| 03/03/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 3031 | 3 | 3031 | 3 | 0.00 |
| 03/03/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 3222 | 3 | 3222 | 3 | 0.00 |
| 03/03/2010 | TRT1 On 06-May-10 | | | Index Future | 308.02 | 308.6980 | 308.0160 | 308.6980 | 100.00 |