



# Derivatives Monthly Statistics Report

For June 2010

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | AL7T On 05-August-10    |        |              | Index Future       | 346.77    | 346.3450                      | 346.7740  | 346.3450                        | 58.00         |
| 01/06/2010 | ALBI On 05-August-10    |        |              | Index Future       | 319.14    | 318.9070                      | 319.1400  | 318.9070                        | 1,460.00      |
| 01/06/2010 | ALBI On 04-November-10  |        |              | Index Future       | 324.45    | 324.2470                      | 324.4460  | 324.2470                        | 0.00          |
| 01/06/2010 | CRD1 On 05-August-10    |        |              | Index Future       | 140.64    | 140.5520                      | 140.6410  | 140.5520                        | 2.00          |
| 01/06/2010 | CRD1 On 04-November-10  |        |              | Index Future       | 142.98    | 142.9050                      | 142.9790  | 142.9050                        | 0.00          |
| 01/06/2010 | GOVI On 05-August-10    |        |              | GOVI               | 320.45    | 320.2200                      | 320.4540  | 320.2200                        | 325.00        |
| 01/06/2010 | GOVI On 05-August-10    | 315.60 | Call         | GOVI               | 64626     | 6                             | 64626     | 6                               | 0.00          |
| 01/06/2010 | GOVI On 05-August-10    | 315.60 | Put          | GOVI               | 16086     | 2                             | 16086     | 2                               | 0.00          |
| 01/06/2010 | GOVI On 04-November-10  |        |              | GOVI               | 325.78    | 325.5810                      | 325.7820  | 325.5810                        | 0.00          |
| 01/06/2010 | GOVI On 04-November-10  | 329.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | GOVI On 04-November-10  | 329.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | GOVI On 04-November-10  | 328.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | GOVI On 04-November-10  | 328.99 | Put          | GOVI               | 32080     | 3                             | 32080     | 3                               | 0.00          |
| 01/06/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI               | 32280     | 3                             | 32280     | 3                               | 0.00          |
| 01/06/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI               | 32180     | 3                             | 32180     | 3                               | 0.00          |
| 01/06/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 01/06/2010 | ILBI On 05-August-10    |        |              | Index Future       | 379.17    | 379.0770                      | 379.1710  | 379.0770                        | 501.00        |
| 01/06/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 01/06/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 01/06/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 01/06/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 01/06/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 01/06/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 01/06/2010 | JBAF On 15-June-10      |        |              | Jibar Tradeable Future | 6.60      | 93.4050                       | 6.5950    | 93.4050                         | 0.00          |
| 01/06/2010 | JBAF On 21-July-10      |        |              | Jibar Tradeable Future | 6.55      | 93.4650                       | 6.5470    | 93.4650                         | 1,000.00      |
| 01/06/2010 | JBAF On 18-August-10    |        |              | Jibar Tradeable Future | 6.49      | 93.5050                       | 6.4940    | 93.5050                         | 1,000.00      |
| 01/06/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.47      | 93.5050                       | 6.4710    | 93.5050                         | 1,000.00      |
| 01/06/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.47      | 93.5050                       | 6.4710    | 93.5050                         | 0.00          |
| 01/06/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.47      | 93.5150                       | 6.4720    | 93.5150                         | 0.00          |
| 01/06/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.47      | 93.5250                       | 6.4720    | 93.5250                         | 0.00          |
| 01/06/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.63      | 93.3550                       | 6.6300    | 93.3550                         | 5,500.00      |
| 01/06/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.87      | 93.1150                       | 6.8710    | 93.1150                         | 4,600.00      |
| 01/06/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 7.25      | 92.7450                       | 7.2450    | 92.7450                         | 3,500.00      |
| 01/06/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 7.57      | 92.4350                       | 7.5680    | 92.4350                         | 5,000.00      |
| 01/06/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 7.79      | 92.2250                       | 7.7880    | 92.2250                         | 0.00          |
| 01/06/2010 | JFRA On 05-August-10    |        |              | Jibar Tradeable Future | 7.33      | 92.6710                       | 7.3290    | 92.6710                         | 0.00          |
| 01/06/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 01/06/2010 | JN02 On 05-August-10    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 01/06/2010 | JN02 On 05-August-10    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | JN02 On 05-August-10    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | JN02 On 05-August-10    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/06/2010 | JN02 On 05-August-10    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | JN02 On 05-August-10    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/06/2010 | JN02 On 05-August-10    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | JN05 On 05-August-10    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 01/06/2010 | JN05 On 05-August-10    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | JN05 On 05-August-10    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | JN05 On 05-August-10    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/06/2010 | JN05 On 05-August-10    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | JN05 On 05-August-10    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/06/2010 | JN05 On 05-August-10    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | JN10 On 05-August-10    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 01/06/2010 | JN10 On 05-August-10    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | JN10 On 05-August-10    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | JN10 On 05-August-10    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | JN10 On 05-August-10   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | JN10 On 05-August-10   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 01/06/2010 | JN10 On 05-August-10   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 01/06/2010 | OTH1 On 05-August-10   |        |              | Index Future | 311.59    | 311.3640                      | 311.5930  | 311.3640                        | 3.00          |
| 01/06/2010 | OTH1 On 04-November-10 |        |              | Index Future | 316.77    | 316.5780                      | 316.7730  | 316.5780                        | 0.00          |
| 01/06/2010 | R157 On 05-August-10   |        |              | Bond Future  | 8.08      | 127.6275                      | 8.0810    | 127.6275                        | 5,757.00      |
| 01/06/2010 | R157 On 05-August-10   | 8.75   | Call         | Bond Future  | 3190      | 3                             | 3190      | 3                               | 0.00          |
| 01/06/2010 | R157 On 05-August-10   | 8.50   | Call         | Bond Future  | 2206      | 2                             | 2206      | 2                               | 0.00          |
| 01/06/2010 | R157 On 05-August-10   | 8.25   | Call         | Bond Future  | 1358      | 1                             | 1358      | 1                               | 500.00        |
| 01/06/2010 | R157 On 05-August-10   | 9.00   | Call         | Bond Future  | 4244      | 4                             | 4244      | 4                               | 0.00          |
| 01/06/2010 | R157 On 05-August-10   | 9.00   | Put          | Bond Future  | 43        | 0                             | 43        | 0                               | 0.00          |
| 01/06/2010 | R157 On 05-August-10   | 8.25   | Put          | Bond Future  | 571       | 1                             | 571       | 1                               | 0.00          |
| 01/06/2010 | R157 On 05-August-10   | 8.50   | Put          | Bond Future  | 267       | 0                             | 267       | 0                               | 2,500.00      |
| 01/06/2010 | R157 On 05-August-10   | 8.75   | Put          | Bond Future  | 113       | 0                             | 113       | 0                               | 0.00          |
| 01/06/2010 | R157 On 04-November-10 |        |              | Bond Future  | 8.17      | 122.9452                      | 8.1680    | 122.9452                        | 0.00          |
| 01/06/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future  | 2286      | 2                             | 2286      | 2                               | 0.00          |
| 01/06/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future  | 2438      | 2                             | 2438      | 2                               | 0.00          |
| 01/06/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future  | 2137      | 2                             | 2137      | 2                               | 0.00          |
| 01/06/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future  | 890       | 1                             | 890       | 1                               | 0.00          |
| 01/06/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future  | 753       | 1                             | 753       | 1                               | 0.00          |
| 01/06/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future  | 820       | 1                             | 820       | 1                               | 0.00          |
| 01/06/2010 | R157 On 03-February-11 |        |              | Bond Future  | 8.23      | 125.2001                      | 8.2280    | 125.2001                        | 0.00          |
| 01/06/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future  | 1030      | 1                             | 1030      | 1                               | 0.00          |
| 01/06/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future  | 1119      | 1                             | 1119      | 1                               | 0.00          |
| 01/06/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future  | 946       | 1                             | 946       | 1                               | 0.00          |
| 01/06/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future  | 2557      | 3                             | 2557      | 3                               | 0.00          |
| 01/06/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future  | 2301      | 2                             | 2301      | 2                               | 0.00          |
| 01/06/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future  | 2426      | 2                             | 2426      | 2                               | 0.00          |
| 01/06/2010 | R186 On 05-August-10   |        |              | Bond Future  | 8.99      | 114.2611                      | 8.9890    | 114.2611                        | 20,528.00     |
| 01/06/2010 | R186 On 05-August-10   | 9.25   | Call         | Bond Future  | 3421      | 3                             | 3421      | 3                               | 0.00          |
| 01/06/2010 | R186 On 05-August-10   | 8.75   | Call         | Bond Future  | 1020      | 1                             | 1020      | 1                               | 1,300.00      |
| 01/06/2010 | R186 On 05-August-10   | 10.00  | Call         | Bond Future  | 8938      | 9                             | 8938      | 9                               | 0.00          |
| 01/06/2010 | R186 On 05-August-10   | 9.75   | Call         | Bond Future  | 6987      | 7                             | 6987      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | R186 On 05-August-10   | 9.75   | Put          | Bond Future | 236       | 0                             | 236       | 0                               | 1,300.00      |
| 01/06/2010 | R186 On 05-August-10   | 10.00  | Put          | Bond Future | 101       | 0                             | 101       | 0                               | 3,000.00      |
| 01/06/2010 | R186 On 05-August-10   | 8.75   | Put          | Bond Future | 3273      | 3                             | 3273      | 3                               | 0.00          |
| 01/06/2010 | R186 On 05-August-10   | 9.25   | Put          | Bond Future | 1035      | 1                             | 1035      | 1                               | 0.00          |
| 01/06/2010 | R186 On 04-November-10 |        |              | Bond Future | 9.05      | 116.1800                      | 9.0540    | 116.1800                        | 0.00          |
| 01/06/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 4358      | 4                             | 4358      | 4                               | 0.00          |
| 01/06/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 4627      | 5                             | 4627      | 5                               | 0.00          |
| 01/06/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 4092      | 4                             | 4092      | 4                               | 0.00          |
| 01/06/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 2071      | 2                             | 2071      | 2                               | 9,800.00      |
| 01/06/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 2768      | 3                             | 2768      | 3                               | 0.00          |
| 01/06/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 4903      | 5                             | 4903      | 5                               | 0.00          |
| 01/06/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 2410      | 2                             | 2410      | 2                               | 0.00          |
| 01/06/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 2587      | 3                             | 2587      | 3                               | 0.00          |
| 01/06/2010 | R186 On 03-February-11 |        |              | Bond Future | 9.10      | 113.0171                      | 9.1040    | 113.0171                        | 0.00          |
| 01/06/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 3640      | 4                             | 3640      | 4                               | 0.00          |
| 01/06/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 3419      | 3                             | 3419      | 3                               | 0.00          |
| 01/06/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 3869      | 4                             | 3869      | 4                               | 0.00          |
| 01/06/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 4358      | 4                             | 4358      | 4                               | 0.00          |
| 01/06/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 4821      | 5                             | 4821      | 5                               | 0.00          |
| 01/06/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 4584      | 5                             | 4584      | 5                               | 0.00          |
| 01/06/2010 | R201 On 05-August-10   |        |              | Bond Future | 8.02      | 103.7634                      | 8.0230    | 103.7634                        | 1,174.00      |
| 01/06/2010 | R201 On 05-August-10   | 9.00   | Call         | Bond Future | 3537      | 3                             | 3537      | 3                               | 0.00          |
| 01/06/2010 | R201 On 05-August-10   | 9.00   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 01/06/2010 | R201 On 04-November-10 |        |              | Bond Future | 8.11      | 105.4979                      | 8.1090    | 105.4979                        | 0.00          |
| 01/06/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 1957      | 2                             | 1957      | 2                               | 0.00          |
| 01/06/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 1837      | 2                             | 1837      | 2                               | 0.00          |
| 01/06/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 2080      | 2                             | 2080      | 2                               | 0.00          |
| 01/06/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 556       | 1                             | 556       | 1                               | 0.00          |
| 01/06/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 656       | 1                             | 656       | 1                               | 0.00          |
| 01/06/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 604       | 1                             | 604       | 1                               | 0.00          |
| 01/06/2010 | R201 On 03-February-11 |        |              | Bond Future | 8.17      | 103.0142                      | 8.1660    | 103.0142                        | 0.00          |
| 01/06/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 1016      | 1                             | 1016      | 1                               | 0.00          |
| 01/06/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 1096      | 1                             | 1096      | 1                               | 0.00          |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 940       | 1                             | 940       | 1                               | 0.00          |
| 01/06/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 1656      | 2                             | 1656      | 2                               | 0.00          |
| 01/06/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 1480      | 2                             | 1480      | 2                               | 0.00          |
| 01/06/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 1565      | 2                             | 1565      | 2                               | 0.00          |
| 01/06/2010 | R203 On 05-August-10   |        |              | Bond Future | 8.66      | 101.0633                      | 8.6640    | 101.0633                        | 3,767.00      |
| 01/06/2010 | R203 On 05-August-10   | 9.25   | Call         | Bond Future | 3155      | 3                             | 3155      | 3                               | 0.00          |
| 01/06/2010 | R203 On 05-August-10   | 9.25   | Put          | Bond Future | 195       | 0                             | 195       | 0                               | 0.00          |
| 01/06/2010 | R203 On 04-November-10 |        |              | Bond Future | 8.75      | 98.5896                       | 8.7530    | 98.5896                         | 0.00          |
| 01/06/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 3269      | 3                             | 3269      | 3                               | 0.00          |
| 01/06/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 3447      | 3                             | 3447      | 3                               | 0.00          |
| 01/06/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 3094      | 3                             | 3094      | 3                               | 0.00          |
| 01/06/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 895       | 1                             | 895       | 1                               | 0.00          |
| 01/06/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 764       | 1                             | 764       | 1                               | 0.00          |
| 01/06/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 828       | 1                             | 828       | 1                               | 0.00          |
| 01/06/2010 | R203 On 03-February-11 |        |              | Bond Future | 8.82      | 100.4064                      | 8.8240    | 100.4064                        | 0.00          |
| 01/06/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 1381      | 1                             | 1381      | 1                               | 0.00          |
| 01/06/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 1280      | 1                             | 1280      | 1                               | 0.00          |
| 01/06/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 1487      | 1                             | 1487      | 1                               | 0.00          |
| 01/06/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 2823      | 3                             | 2823      | 3                               | 0.00          |
| 01/06/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 3110      | 3                             | 3110      | 3                               | 0.00          |
| 01/06/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 2964      | 3                             | 2964      | 3                               | 0.00          |
| 01/06/2010 | R204 On 05-August-10   |        |              | Bond Future | 8.72      | 96.7775                       | 8.7190    | 96.7775                         | 2,664.00      |
| 01/06/2010 | R204 On 05-August-10   | 9.25   | Call         | Bond Future | 3234      | 3                             | 3234      | 3                               | 0.00          |
| 01/06/2010 | R204 On 05-August-10   | 8.70   | Call         | Bond Future | 1115      | 1                             | 1115      | 1                               | 0.00          |
| 01/06/2010 | R204 On 05-August-10   | 8.70   | Put          | Bond Future | 1223      | 1                             | 1223      | 1                               | 650.00        |
| 01/06/2010 | R204 On 05-August-10   | 9.25   | Put          | Bond Future | 271       | 0                             | 271       | 0                               | 780.00        |
| 01/06/2010 | R204 On 04-November-10 |        |              | Bond Future | 8.80      | 98.3957                       | 8.7990    | 98.3957                         | 0.00          |
| 01/06/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 3414      | 3                             | 3414      | 3                               | 0.00          |
| 01/06/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 3228      | 3                             | 3228      | 3                               | 0.00          |
| 01/06/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 3609      | 4                             | 3609      | 4                               | 0.00          |
| 01/06/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 880       | 1                             | 880       | 1                               | 0.00          |
| 01/06/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 1036      | 1                             | 1036      | 1                               | 0.00          |
| 01/06/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 953       | 1                             | 953       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | R204 On 03-February-11 |        |              | Bond Future | 8.86      | 96.1697                       | 8.8600    | 96.1697                         | 0.00          |
| 01/06/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 1472      | 1                             | 1472      | 1                               | 0.00          |
| 01/06/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 1586      | 2                             | 1586      | 2                               | 0.00          |
| 01/06/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 1364      | 1                             | 1364      | 1                               | 0.00          |
| 01/06/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 3615      | 4                             | 3615      | 4                               | 0.00          |
| 01/06/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 3282      | 3                             | 3282      | 3                               | 0.00          |
| 01/06/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 3445      | 4                             | 3445      | 4                               | 0.00          |
| 01/06/2010 | R206 On 05-August-10   |        |              | Bond Future | 7.99      | 99.0563                       | 7.9850    | 99.0563                         | 0.00          |
| 01/06/2010 | R206 On 05-August-10   | 9.00   | Call         | Bond Future | 2927      | 3                             | 2927      | 3                               | 0.00          |
| 01/06/2010 | R206 On 05-August-10   | 9.00   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 01/06/2010 | R206 On 04-November-10 |        |              | Bond Future | 8.08      | 100.7134                      | 8.0830    | 100.7134                        | 0.00          |
| 01/06/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 1575      | 2                             | 1575      | 2                               | 0.00          |
| 01/06/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 1674      | 2                             | 1674      | 2                               | 0.00          |
| 01/06/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 1479      | 1                             | 1479      | 1                               | 0.00          |
| 01/06/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 483       | 1                             | 483       | 1                               | 0.00          |
| 01/06/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 408       | 0                             | 408       | 0                               | 0.00          |
| 01/06/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 444       | 0                             | 444       | 0                               | 0.00          |
| 01/06/2010 | R206 On 03-February-11 |        |              | Bond Future | 8.15      | 98.7920                       | 8.1490    | 98.7920                         | 0.00          |
| 01/06/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 01/06/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 756       | 1                             | 756       | 1                               | 0.00          |
| 01/06/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 873       | 1                             | 873       | 1                               | 0.00          |
| 01/06/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 1125      | 1                             | 1125      | 1                               | 0.00          |
| 01/06/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 1263      | 1                             | 1263      | 1                               | 0.00          |
| 01/06/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 1192      | 1                             | 1192      | 1                               | 0.00          |
| 01/06/2010 | R207 On 05-August-10   |        |              | Bond Future | 8.76      | 90.8720                       | 8.7560    | 90.8720                         | 3,941.00      |
| 01/06/2010 | R207 On 05-August-10   | 9.50   | Call         | Bond Future | 4406      | 4                             | 4406      | 4                               | 0.00          |
| 01/06/2010 | R207 On 05-August-10   | 9.25   | Call         | Bond Future | 3167      | 3                             | 3167      | 3                               | 0.00          |
| 01/06/2010 | R207 On 05-August-10   | 8.25   | Call         | Bond Future | 210       | 0                             | 210       | 0                               | 250.00        |
| 01/06/2010 | R207 On 05-August-10   | 9.25   | Put          | Bond Future | 296       | 0                             | 296       | 0                               | 100.00        |
| 01/06/2010 | R207 On 05-August-10   | 8.25   | Put          | Bond Future | 3278      | 3                             | 3278      | 3                               | 0.00          |
| 01/06/2010 | R207 On 05-August-10   | 9.50   | Put          | Bond Future | 127       | 0                             | 127       | 0                               | 150.00        |
| 01/06/2010 | R207 On 04-November-10 |        |              | Bond Future | 8.83      | 92.3939                       | 8.8270    | 92.3939                         | 0.00          |
| 01/06/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 3498      | 3                             | 3498      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 3303      | 3                             | 3303      | 3                               | 0.00          |
| 01/06/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 3698      | 4                             | 3698      | 4                               | 0.00          |
| 01/06/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 1004      | 1                             | 1004      | 1                               | 0.00          |
| 01/06/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 1170      | 1                             | 1170      | 1                               | 0.00          |
| 01/06/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 1084      | 1                             | 1084      | 1                               | 0.00          |
| 01/06/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.88      | 90.4486                       | 8.8820    | 90.4486                         | 0.00          |
| 01/06/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 2102      | 2                             | 2102      | 2                               | 0.00          |
| 01/06/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 2245      | 2                             | 2245      | 2                               | 0.00          |
| 01/06/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 1965      | 2                             | 1965      | 2                               | 0.00          |
| 01/06/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 3008      | 3                             | 3008      | 3                               | 0.00          |
| 01/06/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 2713      | 3                             | 2713      | 3                               | 0.00          |
| 01/06/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 2857      | 3                             | 2857      | 3                               | 0.00          |
| 01/06/2010 | R208 On 05-August-10   |        |              | Bond Future | 8.81      | 88.2662                       | 8.8120    | 88.2662                         | 9,147.00      |
| 01/06/2010 | R208 On 05-August-10   | 9.50   | Call         | Bond Future | 4275      | 4                             | 4275      | 4                               | 0.00          |
| 01/06/2010 | R208 On 05-August-10   | 9.50   | Put          | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 01/06/2010 | R208 On 04-November-10 |        |              | Bond Future | 8.88      | 86.3471                       | 8.8810    | 86.3471                         | 0.00          |
| 01/06/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 3444      | 3                             | 3444      | 3                               | 0.00          |
| 01/06/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 3645      | 4                             | 3645      | 4                               | 0.00          |
| 01/06/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 3247      | 3                             | 3247      | 3                               | 0.00          |
| 01/06/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 1343      | 1                             | 1343      | 1                               | 0.00          |
| 01/06/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 1155      | 1                             | 1155      | 1                               | 0.00          |
| 01/06/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 1246      | 1                             | 1246      | 1                               | 0.00          |
| 01/06/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.93      | 87.9378                       | 8.9340    | 87.9378                         | 0.00          |
| 01/06/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 2101      | 2                             | 2101      | 2                               | 0.00          |
| 01/06/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 1963      | 2                             | 1963      | 2                               | 0.00          |
| 01/06/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 2245      | 2                             | 2245      | 2                               | 0.00          |
| 01/06/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 3047      | 3                             | 3047      | 3                               | 0.00          |
| 01/06/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 3370      | 3                             | 3370      | 3                               | 0.00          |
| 01/06/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 3205      | 3                             | 3205      | 3                               | 0.00          |
| 01/06/2010 | R209 On 05-August-10   |        |              | Bond Future | 8.90      | 75.6296                       | 8.8970    | 75.6296                         | 1,821.00      |
| 01/06/2010 | R209 On 05-August-10   | 8.75   | Call         | Bond Future | 1120      | 1                             | 1120      | 1                               | 0.00          |
| 01/06/2010 | R209 On 05-August-10   | 8.75   | Put          | Bond Future | 2286      | 2                             | 2286      | 2                               | 0.00          |
| 01/06/2010 | R209 On 04-November-10 |        |              | Bond Future | 8.95      | 73.7431                       | 8.9450    | 73.7431                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future        | 3022      | 3                             | 3022      | 3                               | 0.00          |
| 01/06/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future        | 3233      | 3                             | 3233      | 3                               | 0.00          |
| 01/06/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future        | 2817      | 3                             | 2817      | 3                               | 0.00          |
| 01/06/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future        | 2778      | 3                             | 2778      | 3                               | 0.00          |
| 01/06/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future        | 2426      | 2                             | 2426      | 2                               | 0.00          |
| 01/06/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future        | 2597      | 3                             | 2597      | 3                               | 0.00          |
| 01/06/2010 | R209 On 03-February-11 |        |              | Bond Future        | 8.98      | 75.1057                       | 8.9810    | 75.1057                         | 0.00          |
| 01/06/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future        | 3522      | 3                             | 3522      | 3                               | 0.00          |
| 01/06/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future        | 3730      | 4                             | 3730      | 4                               | 0.00          |
| 01/06/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future        | 3321      | 3                             | 3321      | 3                               | 0.00          |
| 01/06/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future        | 3560      | 4                             | 3560      | 4                               | 0.00          |
| 01/06/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future        | 3202      | 3                             | 3202      | 3                               | 0.00          |
| 01/06/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future        | 3376      | 3                             | 3376      | 3                               | 0.00          |
| 01/06/2010 | TRT1 On 05-August-10   |        |              | Index Future       | 316.59    | 316.3600                      | 316.5920  | 316.3600                        | 100.00        |
| 01/06/2010 | TRT1 On 04-November-10 |        |              | Index Future       | 321.86    | 321.6570                      | 321.8550  | 321.6570                        | 0.00          |
| 02/06/2010 | AL7T On 05-August-10   |        |              | Index Future       | 346.93    | 346.7740                      | 346.9330  | 346.7740                        | 58.00         |
| 02/06/2010 | ALBI On 05-August-10   |        |              | Index Future       | 319.37    | 319.1400                      | 319.3690  | 319.1400                        | 1,460.00      |
| 02/06/2010 | ALBI On 04-November-10 |        |              | Index Future       | 324.68    | 324.4460                      | 324.6780  | 324.4460                        | 0.00          |
| 02/06/2010 | CRD1 On 05-August-10   |        |              | Index Future       | 140.72    | 140.6410                      | 140.7230  | 140.6410                        | 2.00          |
| 02/06/2010 | CRD1 On 04-November-10 |        |              | Index Future       | 143.06    | 142.9790                      | 143.0630  | 142.9790                        | 0.00          |
| 02/06/2010 | GOVI On 05-August-10   |        |              | GOVI               | 320.68    | 320.4540                      | 320.6760  | 320.4540                        | 324.00        |
| 02/06/2010 | GOVI On 05-August-10   | 315.60 | Call         | GOVI               | 65990     | 6                             | 65990     | 6                               | 0.00          |
| 02/06/2010 | GOVI On 05-August-10   | 315.60 | Put          | GOVI               | 15230     | 2                             | 15230     | 2                               | 0.00          |
| 02/06/2010 | GOVI On 04-November-10 |        |              | GOVI               | 326.01    | 325.7820                      | 326.0080  | 325.7820                        | 0.00          |
| 02/06/2010 | GOVI On 04-November-10 | 329.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | GOVI On 04-November-10 | 329.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | GOVI On 04-November-10 | 328.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | GOVI On 04-November-10 | 328.99 | Put          | GOVI               | 29820     | 3                             | 29820     | 3                               | 0.00          |
| 02/06/2010 | GOVI On 04-November-10 | 329.01 | Put          | GOVI               | 30020     | 3                             | 30020     | 3                               | 0.00          |
| 02/06/2010 | GOVI On 04-November-10 | 329.00 | Put          | GOVI               | 29920     | 3                             | 29920     | 3                               | 0.00          |
| 02/06/2010 | GVIX On 01-January-29  |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 02/06/2010 | ILBI On 05-August-10   |        |              | Index Future       | 379.87    | 379.1710                      | 379.8740  | 379.1710                        | 501.00        |
| 02/06/2010 | J153 On 31-August-10   |        |              | Interest Rate Swap | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 02/06/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 02/06/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 02/06/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 02/06/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 02/06/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 02/06/2010 | JBAF On 15-June-10      |        |              | Jibar Tradeable Future | 6.59      | 93.4050                       | 6.5930    | 93.4050                         | 0.00          |
| 02/06/2010 | JBAF On 21-July-10      |        |              | Jibar Tradeable Future | 6.52      | 93.4530                       | 6.5200    | 93.4530                         | 1,000.00      |
| 02/06/2010 | JBAF On 18-August-10    |        |              | Jibar Tradeable Future | 6.47      | 93.5060                       | 6.4680    | 93.5060                         | 1,000.00      |
| 02/06/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.45      | 93.5290                       | 6.4480    | 93.5290                         | 1,000.00      |
| 02/06/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.45      | 93.5290                       | 6.4480    | 93.5290                         | 0.00          |
| 02/06/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.45      | 93.5280                       | 6.4490    | 93.5280                         | 0.00          |
| 02/06/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.45      | 93.5280                       | 6.4490    | 93.5280                         | 0.00          |
| 02/06/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.60      | 93.3700                       | 6.5990    | 93.3700                         | 5,500.00      |
| 02/06/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.82      | 93.1290                       | 6.8160    | 93.1290                         | 4,600.00      |
| 02/06/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 7.18      | 92.7550                       | 7.1830    | 92.7550                         | 3,500.00      |
| 02/06/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 7.51      | 92.4320                       | 7.5100    | 92.4320                         | 5,000.00      |
| 02/06/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 7.73      | 92.2120                       | 7.7320    | 92.2120                         | 0.00          |
| 02/06/2010 | JFRA On 05-August-10    |        |              | Jibar Tradeable Future | 7.33      | 92.6710                       | 7.3290    | 92.6710                         | 0.00          |
| 02/06/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 02/06/2010 | JN02 On 05-August-10    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 02/06/2010 | JN02 On 05-August-10    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | JN02 On 05-August-10    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | JN02 On 05-August-10    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/06/2010 | JN02 On 05-August-10    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | JN02 On 05-August-10    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/06/2010 | JN02 On 05-August-10    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | JN05 On 05-August-10    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 02/06/2010 | JN05 On 05-August-10    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | JN05 On 05-August-10    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | JN05 On 05-August-10    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/06/2010 | JN05 On 05-August-10    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | JN05 On 05-August-10    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | JN05 On 05-August-10   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | JN10 On 05-August-10   |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 02/06/2010 | JN10 On 05-August-10   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | JN10 On 05-August-10   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | JN10 On 05-August-10   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/06/2010 | JN10 On 05-August-10   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | JN10 On 05-August-10   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 02/06/2010 | JN10 On 05-August-10   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 02/06/2010 | OTH1 On 05-August-10   |        |              | Index Future | 311.86    | 311.5930                      | 311.8620  | 311.5930                        | 3.00          |
| 02/06/2010 | OTH1 On 04-November-10 |        |              | Index Future | 317.05    | 316.7730                      | 317.0470  | 316.7730                        | 0.00          |
| 02/06/2010 | R157 On 05-August-10   |        |              | Bond Future  | 8.05      | 127.7163                      | 8.0460    | 127.7163                        | 5,757.00      |
| 02/06/2010 | R157 On 05-August-10   | 8.75   | Call         | Bond Future  | 3335      | 3                             | 3335      | 3                               | 0.00          |
| 02/06/2010 | R157 On 05-August-10   | 8.50   | Call         | Bond Future  | 2334      | 2                             | 2334      | 2                               | 0.00          |
| 02/06/2010 | R157 On 05-August-10   | 8.25   | Call         | Bond Future  | 1458      | 1                             | 1458      | 1                               | 500.00        |
| 02/06/2010 | R157 On 05-August-10   | 9.00   | Call         | Bond Future  | 4400      | 4                             | 4400      | 4                               | 0.00          |
| 02/06/2010 | R157 On 05-August-10   | 9.00   | Put          | Bond Future  | 35        | 0                             | 35        | 0                               | 0.00          |
| 02/06/2010 | R157 On 05-August-10   | 8.25   | Put          | Bond Future  | 507       | 1                             | 507       | 1                               | 0.00          |
| 02/06/2010 | R157 On 05-August-10   | 8.50   | Put          | Bond Future  | 231       | 0                             | 231       | 0                               | 2,500.00      |
| 02/06/2010 | R157 On 05-August-10   | 8.75   | Put          | Bond Future  | 94        | 0                             | 94        | 0                               | 0.00          |
| 02/06/2010 | R157 On 04-November-10 |        |              | Bond Future  | 8.13      | 123.0208                      | 8.1310    | 123.0208                        | 0.00          |
| 02/06/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future  | 2392      | 2                             | 2392      | 2                               | 0.00          |
| 02/06/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future  | 2548      | 2                             | 2548      | 2                               | 0.00          |
| 02/06/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future  | 2240      | 2                             | 2240      | 2                               | 0.00          |
| 02/06/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future  | 829       | 1                             | 829       | 1                               | 0.00          |
| 02/06/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future  | 699       | 1                             | 699       | 1                               | 0.00          |
| 02/06/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future  | 761       | 1                             | 761       | 1                               | 0.00          |
| 02/06/2010 | R157 On 03-February-11 |        |              | Bond Future  | 8.19      | 125.2677                      | 8.1900    | 125.2677                        | 0.00          |
| 02/06/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future  | 1088      | 1                             | 1088      | 1                               | 0.00          |
| 02/06/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future  | 1001      | 1                             | 1001      | 1                               | 0.00          |
| 02/06/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future  | 1180      | 1                             | 1180      | 1                               | 0.00          |
| 02/06/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future  | 2201      | 2                             | 2201      | 2                               | 0.00          |
| 02/06/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future  | 2451      | 3                             | 2451      | 3                               | 0.00          |
| 02/06/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future  | 2324      | 2                             | 2324      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | R186 On 05-August-10   |        |              | Bond Future | 8.97      | 114.2611                      | 8.9660    | 114.2611                        | 20,528.00     |
| 02/06/2010 | R186 On 05-August-10   | 9.25   | Call         | Bond Future | 3557      | 3                             | 3557      | 3                               | 0.00          |
| 02/06/2010 | R186 On 05-August-10   | 8.75   | Call         | Bond Future | 1079      | 1                             | 1079      | 1                               | 1,300.00      |
| 02/06/2010 | R186 On 05-August-10   | 10.00  | Call         | Bond Future | 9139      | 9                             | 9139      | 9                               | 0.00          |
| 02/06/2010 | R186 On 05-August-10   | 9.75   | Call         | Bond Future | 7175      | 7                             | 7175      | 7                               | 0.00          |
| 02/06/2010 | R186 On 05-August-10   | 9.75   | Put          | Bond Future | 210       | 0                             | 210       | 0                               | 1,300.00      |
| 02/06/2010 | R186 On 05-August-10   | 10.00  | Put          | Bond Future | 88        | 0                             | 88        | 0                               | 3,000.00      |
| 02/06/2010 | R186 On 05-August-10   | 8.75   | Put          | Bond Future | 3118      | 3                             | 3118      | 3                               | 0.00          |
| 02/06/2010 | R186 On 05-August-10   | 9.25   | Put          | Bond Future | 957       | 1                             | 957       | 1                               | 0.00          |
| 02/06/2010 | R186 On 04-November-10 |        |              | Bond Future | 9.03      | 116.1617                      | 9.0310    | 116.1617                        | 0.00          |
| 02/06/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 4474      | 4                             | 4474      | 4                               | 0.00          |
| 02/06/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 4747      | 5                             | 4747      | 5                               | 0.00          |
| 02/06/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 4204      | 4                             | 4204      | 4                               | 0.00          |
| 02/06/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 2142      | 2                             | 2142      | 2                               | 9,800.00      |
| 02/06/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 2670      | 3                             | 2670      | 3                               | 0.00          |
| 02/06/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 4764      | 5                             | 4764      | 5                               | 0.00          |
| 02/06/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 2320      | 2                             | 2320      | 2                               | 0.00          |
| 02/06/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 2492      | 3                             | 2492      | 3                               | 0.00          |
| 02/06/2010 | R186 On 03-February-11 |        |              | Bond Future | 9.08      | 112.9900                      | 9.0800    | 112.9900                        | 0.00          |
| 02/06/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 3737      | 4                             | 3737      | 4                               | 0.00          |
| 02/06/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 3970      | 4                             | 3970      | 4                               | 0.00          |
| 02/06/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 3512      | 3                             | 3512      | 3                               | 0.00          |
| 02/06/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 4697      | 5                             | 4697      | 5                               | 0.00          |
| 02/06/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 4242      | 4                             | 4242      | 4                               | 0.00          |
| 02/06/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 4464      | 5                             | 4464      | 5                               | 0.00          |
| 02/06/2010 | R201 On 05-August-10   |        |              | Bond Future | 7.99      | 103.8332                      | 7.9890    | 103.8332                        | 1,174.00      |
| 02/06/2010 | R201 On 05-August-10   | 9.00   | Call         | Bond Future | 3659      | 4                             | 3659      | 4                               | 0.00          |
| 02/06/2010 | R201 On 05-August-10   | 9.00   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 02/06/2010 | R201 On 04-November-10 |        |              | Bond Future | 8.07      | 105.5607                      | 8.0720    | 105.5607                        | 0.00          |
| 02/06/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 2043      | 2                             | 2043      | 2                               | 0.00          |
| 02/06/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 1921      | 2                             | 1921      | 2                               | 0.00          |
| 02/06/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 2169      | 2                             | 2169      | 2                               | 0.00          |
| 02/06/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 515       | 1                             | 515       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 611       | 1                             | 611       | 1                               | 0.00          |
| 02/06/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 561       | 1                             | 561       | 1                               | 0.00          |
| 02/06/2010 | R201 On 03-February-11 |        |              | Bond Future | 8.13      | 103.0637                      | 8.1270    | 103.0637                        | 0.00          |
| 02/06/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 1071      | 1                             | 1071      | 1                               | 0.00          |
| 02/06/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 992       | 1                             | 992       | 1                               | 0.00          |
| 02/06/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 1154      | 1                             | 1154      | 1                               | 0.00          |
| 02/06/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 1409      | 1                             | 1409      | 1                               | 0.00          |
| 02/06/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 1579      | 2                             | 1579      | 2                               | 0.00          |
| 02/06/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 1492      | 2                             | 1492      | 2                               | 0.00          |
| 02/06/2010 | R203 On 05-August-10   |        |              | Bond Future | 8.66      | 101.1662                      | 8.6610    | 101.1662                        | 3,767.00      |
| 02/06/2010 | R203 On 05-August-10   | 9.25   | Call         | Bond Future | 3163      | 3                             | 3163      | 3                               | 0.00          |
| 02/06/2010 | R203 On 05-August-10   | 9.25   | Put          | Bond Future | 188       | 0                             | 188       | 0                               | 0.00          |
| 02/06/2010 | R203 On 04-November-10 |        |              | Bond Future | 8.75      | 98.6843                       | 8.7500    | 98.6843                         | 0.00          |
| 02/06/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 3274      | 3                             | 3274      | 3                               | 0.00          |
| 02/06/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 3453      | 3                             | 3453      | 3                               | 0.00          |
| 02/06/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 3099      | 3                             | 3099      | 3                               | 0.00          |
| 02/06/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 885       | 1                             | 885       | 1                               | 0.00          |
| 02/06/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 755       | 1                             | 755       | 1                               | 0.00          |
| 02/06/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 818       | 1                             | 818       | 1                               | 0.00          |
| 02/06/2010 | R203 On 03-February-11 |        |              | Bond Future | 8.82      | 100.4886                      | 8.8210    | 100.4886                        | 0.00          |
| 02/06/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 1383      | 1                             | 1383      | 1                               | 0.00          |
| 02/06/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 1489      | 1                             | 1489      | 1                               | 0.00          |
| 02/06/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 1282      | 1                             | 1282      | 1                               | 0.00          |
| 02/06/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 3097      | 3                             | 3097      | 3                               | 0.00          |
| 02/06/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 2811      | 3                             | 2811      | 3                               | 0.00          |
| 02/06/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 2951      | 3                             | 2951      | 3                               | 0.00          |
| 02/06/2010 | R204 On 05-August-10   |        |              | Bond Future | 8.70      | 96.8913                       | 8.6960    | 96.8913                         | 2,664.00      |
| 02/06/2010 | R204 On 05-August-10   | 9.25   | Call         | Bond Future | 3338      | 3                             | 3338      | 3                               | 0.00          |
| 02/06/2010 | R204 On 05-August-10   | 8.70   | Call         | Bond Future | 1172      | 1                             | 1172      | 1                               | 0.00          |
| 02/06/2010 | R204 On 05-August-10   | 8.70   | Put          | Bond Future | 1149      | 1                             | 1149      | 1                               | 650.00        |
| 02/06/2010 | R204 On 05-August-10   | 9.25   | Put          | Bond Future | 244       | 0                             | 244       | 0                               | 780.00        |
| 02/06/2010 | R204 On 04-November-10 |        |              | Bond Future | 8.78      | 98.5010                       | 8.7750    | 98.5010                         | 0.00          |
| 02/06/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 3503      | 3                             | 3503      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 3314      | 3                             | 3314      | 3                               | 0.00          |
| 02/06/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 3700      | 4                             | 3700      | 4                               | 0.00          |
| 02/06/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 838       | 1                             | 838       | 1                               | 0.00          |
| 02/06/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 989       | 1                             | 989       | 1                               | 0.00          |
| 02/06/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 909       | 1                             | 909       | 1                               | 0.00          |
| 02/06/2010 | R204 On 03-February-11 |        |              | Bond Future | 8.84      | 96.2617                       | 8.8350    | 96.2617                         | 0.00          |
| 02/06/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 1519      | 1                             | 1519      | 1                               | 0.00          |
| 02/06/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 1409      | 1                             | 1409      | 1                               | 0.00          |
| 02/06/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 1635      | 2                             | 1635      | 2                               | 0.00          |
| 02/06/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 3195      | 3                             | 3195      | 3                               | 0.00          |
| 02/06/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 3525      | 4                             | 3525      | 4                               | 0.00          |
| 02/06/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 3357      | 3                             | 3357      | 3                               | 0.00          |
| 02/06/2010 | R206 On 05-August-10   |        |              | Bond Future | 7.94      | 99.1118                       | 7.9390    | 99.1118                         | 0.00          |
| 02/06/2010 | R206 On 05-August-10   | 9.00   | Call         | Bond Future | 3058      | 3                             | 3058      | 3                               | 0.00          |
| 02/06/2010 | R206 On 05-August-10   | 9.00   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 02/06/2010 | R206 On 04-November-10 |        |              | Bond Future | 8.03      | 100.7598                      | 8.0330    | 100.7598                        | 0.00          |
| 02/06/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 1670      | 2                             | 1670      | 2                               | 0.00          |
| 02/06/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 1771      | 2                             | 1771      | 2                               | 0.00          |
| 02/06/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 1571      | 1                             | 1571      | 1                               | 0.00          |
| 02/06/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 438       | 0                             | 438       | 0                               | 0.00          |
| 02/06/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 369       | 0                             | 369       | 0                               | 0.00          |
| 02/06/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 402       | 0                             | 402       | 0                               | 0.00          |
| 02/06/2010 | R206 On 03-February-11 |        |              | Bond Future | 8.10      | 98.8250                       | 8.0950    | 98.8250                         | 0.00          |
| 02/06/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 873       | 1                             | 873       | 1                               | 0.00          |
| 02/06/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 936       | 1                             | 936       | 1                               | 0.00          |
| 02/06/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 02/06/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 1182      | 1                             | 1182      | 1                               | 0.00          |
| 02/06/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 1050      | 1                             | 1050      | 1                               | 0.00          |
| 02/06/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 1115      | 1                             | 1115      | 1                               | 0.00          |
| 02/06/2010 | R207 On 05-August-10   |        |              | Bond Future | 8.74      | 90.9906                       | 8.7430    | 90.9906                         | 3,941.00      |
| 02/06/2010 | R207 On 05-August-10   | 9.50   | Call         | Bond Future | 4473      | 4                             | 4473      | 4                               | 0.00          |
| 02/06/2010 | R207 On 05-August-10   | 8.25   | Call         | Bond Future | 216       | 0                             | 216       | 0                               | 250.00        |
| 02/06/2010 | R207 On 05-August-10   | 9.25   | Call         | Bond Future | 3225      | 3                             | 3225      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | R207 On 05-August-10   | 9.25   | Put          | Bond Future | 277       | 0                             | 277       | 0                               | 100.00        |
| 02/06/2010 | R207 On 05-August-10   | 8.25   | Put          | Bond Future | 3207      | 3                             | 3207      | 3                               | 0.00          |
| 02/06/2010 | R207 On 05-August-10   | 9.50   | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 150.00        |
| 02/06/2010 | R207 On 04-November-10 |        |              | Bond Future | 8.81      | 92.5042                       | 8.8140    | 92.5042                         | 0.00          |
| 02/06/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 3545      | 3                             | 3545      | 3                               | 0.00          |
| 02/06/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 3348      | 3                             | 3348      | 3                               | 0.00          |
| 02/06/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 3746      | 4                             | 3746      | 4                               | 0.00          |
| 02/06/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 976       | 1                             | 976       | 1                               | 0.00          |
| 02/06/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 1139      | 1                             | 1139      | 1                               | 0.00          |
| 02/06/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 1055      | 1                             | 1055      | 1                               | 0.00          |
| 02/06/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.87      | 90.5508                       | 8.8680    | 90.5508                         | 0.00          |
| 02/06/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 2135      | 2                             | 2135      | 2                               | 0.00          |
| 02/06/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 1996      | 2                             | 1996      | 2                               | 0.00          |
| 02/06/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 2279      | 2                             | 2279      | 2                               | 0.00          |
| 02/06/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 2667      | 3                             | 2667      | 3                               | 0.00          |
| 02/06/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 2959      | 3                             | 2959      | 3                               | 0.00          |
| 02/06/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 2810      | 3                             | 2810      | 3                               | 0.00          |
| 02/06/2010 | R208 On 05-August-10   |        |              | Bond Future | 8.81      | 88.3896                       | 8.8090    | 88.3896                         | 9,147.00      |
| 02/06/2010 | R208 On 05-August-10   | 9.50   | Call         | Bond Future | 4287      | 4                             | 4287      | 4                               | 0.00          |
| 02/06/2010 | R208 On 05-August-10   | 9.50   | Put          | Bond Future | 155       | 0                             | 155       | 0                               | 0.00          |
| 02/06/2010 | R208 On 04-November-10 |        |              | Bond Future | 8.88      | 86.4621                       | 8.8790    | 86.4621                         | 0.00          |
| 02/06/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 3446      | 3                             | 3446      | 3                               | 0.00          |
| 02/06/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 3647      | 4                             | 3647      | 4                               | 0.00          |
| 02/06/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 3248      | 3                             | 3248      | 3                               | 0.00          |
| 02/06/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 1331      | 1                             | 1331      | 1                               | 0.00          |
| 02/06/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 1145      | 1                             | 1145      | 1                               | 0.00          |
| 02/06/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 1236      | 1                             | 1236      | 1                               | 0.00          |
| 02/06/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.93      | 88.0448                       | 8.9320    | 88.0448                         | 0.00          |
| 02/06/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 2101      | 2                             | 2101      | 2                               | 0.00          |
| 02/06/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 2245      | 2                             | 2245      | 2                               | 0.00          |
| 02/06/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 1963      | 2                             | 1963      | 2                               | 0.00          |
| 02/06/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 3358      | 3                             | 3358      | 3                               | 0.00          |
| 02/06/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 3035      | 3                             | 3035      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/06/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future  | 3193      | 3                             | 3193      | 3                               | 0.00          |
| 02/06/2010 | R209 On 05-August-10   |        |              | Bond Future  | 8.88      | 75.7000                       | 8.8750    | 75.7000                         | 1,821.00      |
| 02/06/2010 | R209 On 05-August-10   | 8.75   | Call         | Bond Future  | 1178      | 1                             | 1178      | 1                               | 0.00          |
| 02/06/2010 | R209 On 05-August-10   | 8.75   | Put          | Bond Future  | 2172      | 2                             | 2172      | 2                               | 0.00          |
| 02/06/2010 | R209 On 04-November-10 |        |              | Bond Future  | 8.92      | 73.8128                       | 8.9220    | 73.8128                         | 0.00          |
| 02/06/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future  | 3111      | 3                             | 3111      | 3                               | 0.00          |
| 02/06/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future  | 3326      | 3                             | 3326      | 3                               | 0.00          |
| 02/06/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future  | 2902      | 3                             | 2902      | 3                               | 0.00          |
| 02/06/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future  | 2684      | 3                             | 2684      | 3                               | 0.00          |
| 02/06/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future  | 2340      | 2                             | 2340      | 2                               | 0.00          |
| 02/06/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future  | 2507      | 3                             | 2507      | 3                               | 0.00          |
| 02/06/2010 | R209 On 03-February-11 |        |              | Bond Future  | 8.96      | 75.1673                       | 8.9580    | 75.1673                         | 0.00          |
| 02/06/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future  | 3610      | 4                             | 3610      | 4                               | 0.00          |
| 02/06/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future  | 3820      | 4                             | 3820      | 4                               | 0.00          |
| 02/06/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future  | 3405      | 3                             | 3405      | 3                               | 0.00          |
| 02/06/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future  | 3467      | 4                             | 3467      | 4                               | 0.00          |
| 02/06/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future  | 3114      | 3                             | 3114      | 3                               | 0.00          |
| 02/06/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future  | 3286      | 3                             | 3286      | 3                               | 0.00          |
| 02/06/2010 | TRT1 On 05-August-10   |        |              | Index Future | 316.81    | 316.5920                      | 316.8120  | 316.5920                        | 100.00        |
| 02/06/2010 | TRT1 On 04-November-10 |        |              | Index Future | 322.08    | 321.8550                      | 322.0790  | 321.8550                        | 0.00          |
| 03/06/2010 | AL7T On 05-August-10   |        |              | Index Future | 346.85    | 346.9330                      | 346.8520  | 346.9330                        | 58.00         |
| 03/06/2010 | ALBI On 05-August-10   |        |              | Index Future | 319.28    | 319.3690                      | 319.2770  | 319.3690                        | 1,460.00      |
| 03/06/2010 | ALBI On 04-November-10 |        |              | Index Future | 324.59    | 324.6780                      | 324.5850  | 324.6780                        | 0.00          |
| 03/06/2010 | CRD1 On 05-August-10   |        |              | Index Future | 140.75    | 140.7230                      | 140.7520  | 140.7230                        | 2.00          |
| 03/06/2010 | CRD1 On 04-November-10 |        |              | Index Future | 143.09    | 143.0630                      | 143.0920  | 143.0630                        | 0.00          |
| 03/06/2010 | GOVI On 05-August-10   |        |              | GOVI         | 320.60    | 320.6760                      | 320.5990  | 320.6760                        | 326.00        |
| 03/06/2010 | GOVI On 05-August-10   | 315.60 | Call         | GOVI         | 65202     | 7                             | 65202     | 7                               | 0.00          |
| 03/06/2010 | GOVI On 05-August-10   | 315.60 | Put          | GOVI         | 15212     | 2                             | 15212     | 2                               | 0.00          |
| 03/06/2010 | GOVI On 04-November-10 |        |              | GOVI         | 325.93    | 326.0080                      | 325.9290  | 326.0080                        | 0.00          |
| 03/06/2010 | GOVI On 04-November-10 | 329.00 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | GOVI On 04-November-10 | 329.01 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | GOVI On 04-November-10 | 328.99 | Call         | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | GOVI On 04-November-10 | 328.99 | Put          | GOVI         | 30610     | 3                             | 30610     | 3                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI                   | 30810     | 3                             | 30810     | 3                               | 0.00          |
| 03/06/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI                   | 30710     | 3                             | 30710     | 3                               | 0.00          |
| 03/06/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 03/06/2010 | ILBI On 05-August-10    |        |              | Index Future           | 379.93    | 379.8740                      | 379.9330  | 379.8740                        | 501.00        |
| 03/06/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap     | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 03/06/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 03/06/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 03/06/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 03/06/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 03/06/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 03/06/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 03/06/2010 | JBAF On 15-June-10      |        |              | Jibar Tradeable Future | 6.59      | 93.4070                       | 6.5850    | 93.4070                         | 0.00          |
| 03/06/2010 | JBAF On 21-July-10      |        |              | Jibar Tradeable Future | 6.51      | 93.4800                       | 6.5110    | 93.4800                         | 1,000.00      |
| 03/06/2010 | JBAF On 18-August-10    |        |              | Jibar Tradeable Future | 6.46      | 93.5320                       | 6.4560    | 93.5320                         | 1,000.00      |
| 03/06/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.44      | 93.5520                       | 6.4410    | 93.5520                         | 1,000.00      |
| 03/06/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.44      | 93.5520                       | 6.4410    | 93.5520                         | 0.00          |
| 03/06/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.44      | 93.5510                       | 6.4420    | 93.5510                         | 0.00          |
| 03/06/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.44      | 93.5510                       | 6.4420    | 93.5510                         | 0.00          |
| 03/06/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.59      | 93.4010                       | 6.5880    | 93.4010                         | 5,500.00      |
| 03/06/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.78      | 93.1840                       | 6.7820    | 93.1840                         | 4,600.00      |
| 03/06/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 7.15      | 92.8170                       | 7.1500    | 92.8170                         | 3,500.00      |
| 03/06/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 7.48      | 92.4900                       | 7.4750    | 92.4900                         | 5,000.00      |
| 03/06/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 7.71      | 92.2680                       | 7.7070    | 92.2680                         | 0.00          |
| 03/06/2010 | JFRA On 05-August-10    |        |              | Jibar Tradeable Future | 7.33      | 92.6710                       | 7.3290    | 92.6710                         | 0.00          |
| 03/06/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 03/06/2010 | JN02 On 05-August-10    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 03/06/2010 | JN02 On 05-August-10    | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | JN02 On 05-August-10    | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | JN02 On 05-August-10    | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 03/06/2010 | JN02 On 05-August-10    | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | JN02 On 05-August-10    | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 03/06/2010 | JN02 On 05-August-10    | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | JN05 On 05-August-10    |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | JN05 On 05-August-10   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | JN05 On 05-August-10   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | JN05 On 05-August-10   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 03/06/2010 | JN05 On 05-August-10   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | JN05 On 05-August-10   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 03/06/2010 | JN05 On 05-August-10   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | JN10 On 05-August-10   |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 03/06/2010 | JN10 On 05-August-10   | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | JN10 On 05-August-10   | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | JN10 On 05-August-10   | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 03/06/2010 | JN10 On 05-August-10   | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | JN10 On 05-August-10   | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 03/06/2010 | JN10 On 05-August-10   | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 03/06/2010 | OTH1 On 05-August-10   |        |              | Index Future | 311.68    | 311.8620                      | 311.6810  | 311.8620                        | 3.00          |
| 03/06/2010 | OTH1 On 04-November-10 |        |              | Index Future | 316.86    | 317.0470                      | 316.8630  | 317.0470                        | 0.00          |
| 03/06/2010 | R157 On 05-August-10   |        |              | Bond Future  | 8.04      | 127.8801                      | 8.0350    | 127.8801                        | 5,757.00      |
| 03/06/2010 | R157 On 05-August-10   | 8.75   | Call         | Bond Future  | 3380      | 3                             | 3380      | 3                               | 0.00          |
| 03/06/2010 | R157 On 05-August-10   | 8.50   | Call         | Bond Future  | 2372      | 2                             | 2372      | 2                               | 0.00          |
| 03/06/2010 | R157 On 05-August-10   | 9.00   | Call         | Bond Future  | 4448      | 4                             | 4448      | 4                               | 0.00          |
| 03/06/2010 | R157 On 05-August-10   | 7.50   | Call         | Bond Future  | 114       | 0                             | 114       | 0                               | 0.00          |
| 03/06/2010 | R157 On 05-August-10   | 8.25   | Call         | Bond Future  | 1486      | 1                             | 1486      | 1                               | 500.00        |
| 03/06/2010 | R157 On 05-August-10   | 7.50   | Put          | Bond Future  | 2654      | 0                             | 2654      | 0                               | 0.00          |
| 03/06/2010 | R157 On 05-August-10   | 9.00   | Put          | Bond Future  | 32        | 0                             | 32        | 0                               | 0.00          |
| 03/06/2010 | R157 On 05-August-10   | 8.25   | Put          | Bond Future  | 484       | 1                             | 484       | 1                               | 0.00          |
| 03/06/2010 | R157 On 05-August-10   | 8.50   | Put          | Bond Future  | 218       | 0                             | 218       | 0                               | 2,500.00      |
| 03/06/2010 | R157 On 05-August-10   | 8.75   | Put          | Bond Future  | 88        | 0                             | 88        | 0                               | 0.00          |
| 03/06/2010 | R157 On 04-November-10 |        |              | Bond Future  | 8.12      | 123.1856                      | 8.1190    | 123.1856                        | 0.00          |
| 03/06/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future  | 2425      | 2                             | 2425      | 2                               | 0.00          |
| 03/06/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future  | 2582      | 3                             | 2582      | 3                               | 0.00          |
| 03/06/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future  | 351       | 0                             | 351       | 0                               | 500.00        |
| 03/06/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future  | 2272      | 2                             | 2272      | 2                               | 0.00          |
| 03/06/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future  | 807       | 1                             | 807       | 1                               | 0.00          |
| 03/06/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future  | 3152      | 0                             | 3152      | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future | 679       | 1                             | 679       | 1                               | 0.00          |
| 03/06/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future | 741       | 1                             | 741       | 1                               | 0.00          |
| 03/06/2010 | R157 On 03-February-11 |        |              | Bond Future | 8.18      | 125.4284                      | 8.1770    | 125.4284                        | 0.00          |
| 03/06/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future | 1107      | 1                             | 1107      | 1                               | 0.00          |
| 03/06/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future | 1018      | 1                             | 1018      | 1                               | 0.00          |
| 03/06/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future | 1199      | 1                             | 1199      | 1                               | 0.00          |
| 03/06/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future | 2165      | 2                             | 2165      | 2                               | 0.00          |
| 03/06/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future | 2413      | 2                             | 2413      | 2                               | 0.00          |
| 03/06/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future | 2288      | 2                             | 2288      | 2                               | 0.00          |
| 03/06/2010 | R186 On 05-August-10   |        |              | Bond Future | 8.98      | 114.4750                      | 8.9760    | 114.4750                        | 20,528.00     |
| 03/06/2010 | R186 On 05-August-10   | 9.25   | Call         | Bond Future | 3477      | 4                             | 3477      | 4                               | 0.00          |
| 03/06/2010 | R186 On 05-August-10   | 10.00  | Call         | Bond Future | 9046      | 9                             | 9046      | 9                               | 0.00          |
| 03/06/2010 | R186 On 05-August-10   | 8.75   | Call         | Bond Future | 1033      | 1                             | 1033      | 1                               | 1,300.00      |
| 03/06/2010 | R186 On 05-August-10   | 9.75   | Call         | Bond Future | 7083      | 7                             | 7083      | 7                               | 0.00          |
| 03/06/2010 | R186 On 05-August-10   | 9.75   | Put          | Bond Future | 211       | 0                             | 211       | 0                               | 1,300.00      |
| 03/06/2010 | R186 On 05-August-10   | 8.75   | Put          | Bond Future | 3165      | 3                             | 3165      | 3                               | 0.00          |
| 03/06/2010 | R186 On 05-August-10   | 10.00  | Put          | Bond Future | 88        | 0                             | 88        | 0                               | 3,000.00      |
| 03/06/2010 | R186 On 05-August-10   | 9.25   | Put          | Bond Future | 970       | 1                             | 970       | 1                               | 0.00          |
| 03/06/2010 | R186 On 04-November-10 |        |              | Bond Future | 9.04      | 116.3724                      | 9.0410    | 116.3724                        | 0.00          |
| 03/06/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 4408      | 4                             | 4408      | 4                               | 0.00          |
| 03/06/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 4679      | 5                             | 4679      | 5                               | 0.00          |
| 03/06/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 2097      | 2                             | 2097      | 2                               | 9,800.00      |
| 03/06/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 4140      | 4                             | 4140      | 4                               | 0.00          |
| 03/06/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 2698      | 3                             | 2698      | 3                               | 0.00          |
| 03/06/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 4810      | 5                             | 4810      | 5                               | 0.00          |
| 03/06/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 2343      | 2                             | 2343      | 2                               | 0.00          |
| 03/06/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 2518      | 2                             | 2518      | 2                               | 0.00          |
| 03/06/2010 | R186 On 03-February-11 |        |              | Bond Future | 9.09      | 113.2068                      | 9.0900    | 113.2068                        | 0.00          |
| 03/06/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 3684      | 4                             | 3684      | 4                               | 0.00          |
| 03/06/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 3916      | 4                             | 3916      | 4                               | 0.00          |
| 03/06/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 3462      | 4                             | 3462      | 4                               | 0.00          |
| 03/06/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 4737      | 5                             | 4737      | 5                               | 0.00          |
| 03/06/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 4278      | 4                             | 4278      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 4501      | 4                             | 4501      | 4                               | 0.00          |
| 03/06/2010 | R201 On 05-August-10   |        |              | Bond Future | 7.99      | 103.9584                      | 7.9880    | 103.9584                        | 1,174.00      |
| 03/06/2010 | R201 On 05-August-10   | 9.00   | Call         | Bond Future | 3662      | 4                             | 3662      | 4                               | 0.00          |
| 03/06/2010 | R201 On 05-August-10   | 9.00   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 03/06/2010 | R201 On 04-November-10 |        |              | Bond Future | 8.07      | 105.6899                      | 8.0710    | 105.6899                        | 0.00          |
| 03/06/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 2043      | 2                             | 2043      | 2                               | 0.00          |
| 03/06/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 2168      | 2                             | 2168      | 2                               | 0.00          |
| 03/06/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 1920      | 2                             | 1920      | 2                               | 0.00          |
| 03/06/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 606       | 1                             | 606       | 1                               | 0.00          |
| 03/06/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 511       | 1                             | 511       | 1                               | 0.00          |
| 03/06/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 557       | 1                             | 557       | 1                               | 0.00          |
| 03/06/2010 | R201 On 03-February-11 |        |              | Bond Future | 8.13      | 103.1925                      | 8.1260    | 103.1925                        | 0.00          |
| 03/06/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 1070      | 1                             | 1070      | 1                               | 0.00          |
| 03/06/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 991       | 1                             | 991       | 1                               | 0.00          |
| 03/06/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 1153      | 1                             | 1153      | 1                               | 0.00          |
| 03/06/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 1404      | 1                             | 1404      | 1                               | 0.00          |
| 03/06/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 1575      | 2                             | 1575      | 2                               | 0.00          |
| 03/06/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 1487      | 1                             | 1487      | 1                               | 0.00          |
| 03/06/2010 | R203 On 05-August-10   |        |              | Bond Future | 8.65      | 101.1817                      | 8.6500    | 101.1817                        | 3,767.00      |
| 03/06/2010 | R203 On 05-August-10   | 9.25   | Call         | Bond Future | 3208      | 3                             | 3208      | 3                               | 0.00          |
| 03/06/2010 | R203 On 05-August-10   | 9.25   | Put          | Bond Future | 176       | 0                             | 176       | 0                               | 0.00          |
| 03/06/2010 | R203 On 04-November-10 |        |              | Bond Future | 8.74      | 98.6993                       | 8.7390    | 98.6993                         | 0.00          |
| 03/06/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 3309      | 3                             | 3309      | 3                               | 0.00          |
| 03/06/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 3132      | 3                             | 3132      | 3                               | 0.00          |
| 03/06/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 3489      | 3                             | 3489      | 3                               | 0.00          |
| 03/06/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 736       | 1                             | 736       | 1                               | 0.00          |
| 03/06/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 863       | 1                             | 863       | 1                               | 0.00          |
| 03/06/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 798       | 1                             | 798       | 1                               | 0.00          |
| 03/06/2010 | R203 On 03-February-11 |        |              | Bond Future | 8.81      | 100.5031                      | 8.8090    | 100.5031                        | 0.00          |
| 03/06/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 1401      | 1                             | 1401      | 1                               | 0.00          |
| 03/06/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 1508      | 1                             | 1508      | 1                               | 0.00          |
| 03/06/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 1300      | 1                             | 1300      | 1                               | 0.00          |
| 03/06/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 3057      | 3                             | 3057      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 2772      | 3                             | 2772      | 3                               | 0.00          |
| 03/06/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 2911      | 3                             | 2911      | 3                               | 0.00          |
| 03/06/2010 | R204 On 05-August-10   |        |              | Bond Future | 8.70      | 97.0224                       | 8.6950    | 97.0224                         | 2,664.00      |
| 03/06/2010 | R204 On 05-August-10   | 9.25   | Call         | Bond Future | 3338      | 3                             | 3338      | 3                               | 0.00          |
| 03/06/2010 | R204 On 05-August-10   | 8.70   | Call         | Bond Future | 1166      | 1                             | 1166      | 1                               | 0.00          |
| 03/06/2010 | R204 On 05-August-10   | 8.70   | Put          | Bond Future | 1137      | 1                             | 1137      | 1                               | 650.00        |
| 03/06/2010 | R204 On 05-August-10   | 9.25   | Put          | Bond Future | 238       | 0                             | 238       | 0                               | 780.00        |
| 03/06/2010 | R204 On 04-November-10 |        |              | Bond Future | 8.77      | 98.6343                       | 8.7740    | 98.6343                         | 0.00          |
| 03/06/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 3501      | 4                             | 3501      | 4                               | 0.00          |
| 03/06/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 3699      | 4                             | 3699      | 4                               | 0.00          |
| 03/06/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 3313      | 3                             | 3313      | 3                               | 0.00          |
| 03/06/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 982       | 1                             | 982       | 1                               | 0.00          |
| 03/06/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 832       | 1                             | 832       | 1                               | 0.00          |
| 03/06/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 901       | 1                             | 901       | 1                               | 0.00          |
| 03/06/2010 | R204 On 03-February-11 |        |              | Bond Future | 8.83      | 96.3970                       | 8.8340    | 96.3970                         | 0.00          |
| 03/06/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 1517      | 2                             | 1517      | 2                               | 0.00          |
| 03/06/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 1406      | 1                             | 1406      | 1                               | 0.00          |
| 03/06/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 1633      | 2                             | 1633      | 2                               | 0.00          |
| 03/06/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 3188      | 3                             | 3188      | 3                               | 0.00          |
| 03/06/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 3516      | 4                             | 3516      | 4                               | 0.00          |
| 03/06/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 3349      | 3                             | 3349      | 3                               | 0.00          |
| 03/06/2010 | R206 On 05-August-10   |        |              | Bond Future | 7.93      | 99.2464                       | 7.9270    | 99.2464                         | 0.00          |
| 03/06/2010 | R206 On 05-August-10   | 9.00   | Call         | Bond Future | 3092      | 3                             | 3092      | 3                               | 0.00          |
| 03/06/2010 | R206 On 05-August-10   | 9.00   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 03/06/2010 | R206 On 04-November-10 |        |              | Bond Future | 8.02      | 100.8965                      | 8.0200    | 100.8965                        | 0.00          |
| 03/06/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 1693      | 2                             | 1693      | 2                               | 0.00          |
| 03/06/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 1593      | 2                             | 1593      | 2                               | 0.00          |
| 03/06/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 1795      | 2                             | 1795      | 2                               | 0.00          |
| 03/06/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 357       | 0                             | 357       | 0                               | 0.00          |
| 03/06/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 424       | 0                             | 424       | 0                               | 0.00          |
| 03/06/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 390       | 0                             | 390       | 0                               | 0.00          |
| 03/06/2010 | R206 On 03-February-11 |        |              | Bond Future | 8.08      | 98.9622                       | 8.0810    | 98.9622                         | 0.00          |
| 03/06/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 888       | 1                             | 888       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 952       | 1                             | 952       | 1                               | 0.00          |
| 03/06/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 827       | 1                             | 827       | 1                               | 0.00          |
| 03/06/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 1161      | 1                             | 1161      | 1                               | 0.00          |
| 03/06/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 1031      | 1                             | 1031      | 1                               | 0.00          |
| 03/06/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 1094      | 1                             | 1094      | 1                               | 0.00          |
| 03/06/2010 | R207 On 05-August-10   |        |              | Bond Future | 8.74      | 91.0678                       | 8.7420    | 91.0678                         | 3,941.00      |
| 03/06/2010 | R207 On 05-August-10   | 9.50   | Call         | Bond Future | 4475      | 4                             | 4475      | 4                               | 0.00          |
| 03/06/2010 | R207 On 05-August-10   | 9.25   | Call         | Bond Future | 3224      | 3                             | 3224      | 3                               | 0.00          |
| 03/06/2010 | R207 On 05-August-10   | 8.25   | Call         | Bond Future | 212       | 0                             | 212       | 0                               | 250.00        |
| 03/06/2010 | R207 On 05-August-10   | 9.25   | Put          | Bond Future | 270       | 0                             | 270       | 0                               | 100.00        |
| 03/06/2010 | R207 On 05-August-10   | 8.25   | Put          | Bond Future | 3197      | 3                             | 3197      | 3                               | 0.00          |
| 03/06/2010 | R207 On 05-August-10   | 9.50   | Put          | Bond Future | 112       | 0                             | 112       | 0                               | 150.00        |
| 03/06/2010 | R207 On 04-November-10 |        |              | Bond Future | 8.81      | 92.5797                       | 8.8130    | 92.5797                         | 0.00          |
| 03/06/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 3543      | 4                             | 3543      | 4                               | 0.00          |
| 03/06/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 3744      | 4                             | 3744      | 4                               | 0.00          |
| 03/06/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 3346      | 3                             | 3346      | 3                               | 0.00          |
| 03/06/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 1131      | 1                             | 1131      | 1                               | 0.00          |
| 03/06/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 968       | 1                             | 968       | 1                               | 0.00          |
| 03/06/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 1047      | 1                             | 1047      | 1                               | 0.00          |
| 03/06/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.87      | 90.6305                       | 8.8670    | 90.6305                         | 0.00          |
| 03/06/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 2132      | 2                             | 2132      | 2                               | 0.00          |
| 03/06/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 1994      | 2                             | 1994      | 2                               | 0.00          |
| 03/06/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 2276      | 2                             | 2276      | 2                               | 0.00          |
| 03/06/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 2658      | 3                             | 2658      | 3                               | 0.00          |
| 03/06/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 2951      | 3                             | 2951      | 3                               | 0.00          |
| 03/06/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 2801      | 3                             | 2801      | 3                               | 0.00          |
| 03/06/2010 | R208 On 05-August-10   |        |              | Bond Future | 8.83      | 88.4081                       | 8.8290    | 88.4081                         | 10,448.00     |
| 03/06/2010 | R208 On 05-August-10   | 9.50   | Call         | Bond Future | 4172      | 4                             | 4172      | 4                               | 0.00          |
| 03/06/2010 | R208 On 05-August-10   | 9.50   | Put          | Bond Future | 163       | 0                             | 163       | 0                               | 0.00          |
| 03/06/2010 | R208 On 04-November-10 |        |              | Bond Future | 8.90      | 86.4742                       | 8.8990    | 86.4742                         | 0.00          |
| 03/06/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 3359      | 3                             | 3359      | 3                               | 0.00          |
| 03/06/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 3164      | 3                             | 3164      | 3                               | 0.00          |
| 03/06/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 3558      | 4                             | 3558      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future  | 1177      | 1                             | 1177      | 1                               | 0.00          |
| 03/06/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future  | 1369      | 1                             | 1369      | 1                               | 0.00          |
| 03/06/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future  | 1270      | 1                             | 1270      | 1                               | 0.00          |
| 03/06/2010 | R208 On 03-February-11 |        |              | Bond Future  | 8.95      | 88.0567                       | 8.9530    | 88.0567                         | 0.00          |
| 03/06/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future  | 2041      | 2                             | 2041      | 2                               | 0.00          |
| 03/06/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future  | 2182      | 2                             | 2182      | 2                               | 0.00          |
| 03/06/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future  | 1904      | 2                             | 1904      | 2                               | 0.00          |
| 03/06/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future  | 3424      | 3                             | 3424      | 3                               | 0.00          |
| 03/06/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future  | 3097      | 3                             | 3097      | 3                               | 0.00          |
| 03/06/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future  | 3258      | 3                             | 3258      | 3                               | 0.00          |
| 03/06/2010 | R209 On 05-August-10   |        |              | Bond Future  | 8.91      | 75.8727                       | 8.9050    | 75.8727                         | 1,821.00      |
| 03/06/2010 | R209 On 05-August-10   | 8.75   | Call         | Bond Future  | 1071      | 1                             | 1071      | 1                               | 0.00          |
| 03/06/2010 | R209 On 05-August-10   | 8.75   | Put          | Bond Future  | 2300      | 2                             | 2300      | 2                               | 0.00          |
| 03/06/2010 | R209 On 04-November-10 |        |              | Bond Future  | 8.95      | 73.9917                       | 8.9530    | 73.9917                         | 0.00          |
| 03/06/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future  | 2970      | 3                             | 2970      | 3                               | 0.00          |
| 03/06/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future  | 3180      | 3                             | 3180      | 3                               | 0.00          |
| 03/06/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future  | 2767      | 3                             | 2767      | 3                               | 0.00          |
| 03/06/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future  | 2790      | 3                             | 2790      | 3                               | 0.00          |
| 03/06/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future  | 2435      | 2                             | 2435      | 2                               | 0.00          |
| 03/06/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future  | 2607      | 3                             | 2607      | 3                               | 0.00          |
| 03/06/2010 | R209 On 03-February-11 |        |              | Bond Future  | 8.99      | 75.3448                       | 8.9900    | 75.3448                         | 0.00          |
| 03/06/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future  | 3471      | 4                             | 3471      | 4                               | 0.00          |
| 03/06/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future  | 3678      | 4                             | 3678      | 4                               | 0.00          |
| 03/06/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future  | 3272      | 3                             | 3272      | 3                               | 0.00          |
| 03/06/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future  | 3581      | 3                             | 3581      | 3                               | 0.00          |
| 03/06/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future  | 3219      | 3                             | 3219      | 3                               | 0.00          |
| 03/06/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future  | 3394      | 3                             | 3394      | 3                               | 0.00          |
| 03/06/2010 | TRT1 On 05-August-10   |        |              | Index Future | 316.73    | 316.8120                      | 316.7340  | 316.8120                        | 100.00        |
| 03/06/2010 | TRT1 On 04-November-10 |        |              | Index Future | 322.00    | 322.0790                      | 322.0000  | 322.0790                        | 0.00          |
| 04/06/2010 | AL7T On 05-August-10   |        |              | Index Future | 344.32    | 346.8520                      | 344.3150  | 346.8520                        | 58.00         |
| 04/06/2010 | ALBI On 05-August-10   |        |              | Index Future | 316.90    | 319.2770                      | 316.9020  | 319.2770                        | 1,460.00      |
| 04/06/2010 | ALBI On 04-November-10 |        |              | Index Future | 322.17    | 324.5850                      | 322.1710  | 324.5850                        | 0.00          |
| 04/06/2010 | CRD1 On 05-August-10   |        |              | Index Future | 140.20    | 140.7520                      | 140.1950  | 140.7520                        | 2.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | CRD1 On 04-November-10  |        |              | Index Future           | 142.53    | 143.0920                      | 142.5260  | 143.0920                        | 0.00          |
| 04/06/2010 | GOVI On 05-August-10    |        |              | GOVI                   | 318.27    | 320.5990                      | 318.2740  | 320.5990                        | 326.00        |
| 04/06/2010 | GOVI On 05-August-10    | 315.60 | Call         | GOVI                   | 49235     | 7                             | 49235     | 7                               | 0.00          |
| 04/06/2010 | GOVI On 05-August-10    | 315.60 | Put          | GOVI                   | 22495     | 2                             | 22495     | 2                               | 0.00          |
| 04/06/2010 | GOVI On 04-November-10  |        |              | GOVI                   | 323.57    | 325.9290                      | 323.5660  | 325.9290                        | 0.00          |
| 04/06/2010 | GOVI On 04-November-10  | 329.00 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | GOVI On 04-November-10  | 329.01 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | GOVI On 04-November-10  | 328.99 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | GOVI On 04-November-10  | 328.99 | Put          | GOVI                   | 54240     | 3                             | 54240     | 3                               | 0.00          |
| 04/06/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI                   | 54440     | 3                             | 54440     | 3                               | 0.00          |
| 04/06/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI                   | 54340     | 3                             | 54340     | 3                               | 0.00          |
| 04/06/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 04/06/2010 | ILBI On 05-August-10    |        |              | Index Future           | 380.71    | 379.9330                      | 380.7140  | 379.9330                        | 501.00        |
| 04/06/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap     | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 04/06/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 04/06/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 04/06/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 04/06/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 04/06/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 04/06/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 04/06/2010 | JBAF On 15-June-10      |        |              | Jibar Tradeable Future | 6.61      | 93.4150                       | 6.6050    | 93.4150                         | 0.00          |
| 04/06/2010 | JBAF On 21-July-10      |        |              | Jibar Tradeable Future | 6.53      | 93.4890                       | 6.5250    | 93.4890                         | 1,000.00      |
| 04/06/2010 | JBAF On 18-August-10    |        |              | Jibar Tradeable Future | 6.48      | 93.5440                       | 6.4750    | 93.5440                         | 1,000.00      |
| 04/06/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.46      | 93.5590                       | 6.4550    | 93.5590                         | 1,000.00      |
| 04/06/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.46      | 93.5590                       | 6.4550    | 93.5590                         | 0.00          |
| 04/06/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.45      | 93.5580                       | 6.4450    | 93.5580                         | 0.00          |
| 04/06/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.45      | 93.5580                       | 6.4450    | 93.5580                         | 0.00          |
| 04/06/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.58      | 93.4120                       | 6.5750    | 93.4120                         | 5,500.00      |
| 04/06/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.79      | 93.2180                       | 6.7850    | 93.2180                         | 4,600.00      |
| 04/06/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 7.13      | 92.8500                       | 7.1250    | 92.8500                         | 3,500.00      |
| 04/06/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 7.46      | 92.5250                       | 7.4550    | 92.5250                         | 5,000.00      |
| 04/06/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 7.69      | 92.2930                       | 7.6850    | 92.2930                         | 0.00          |
| 04/06/2010 | JFRA On 05-August-10    |        |              | Jibar Tradeable Future | 7.33      | 92.6710                       | 7.3290    | 92.6710                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | JFRA On 04-November-10 |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 04/06/2010 | JN02 On 05-August-10   |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 04/06/2010 | JN02 On 05-August-10   | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | JN02 On 05-August-10   | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | JN02 On 05-August-10   | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 04/06/2010 | JN02 On 05-August-10   | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | JN02 On 05-August-10   | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 04/06/2010 | JN02 On 05-August-10   | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | JN05 On 05-August-10   |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 04/06/2010 | JN05 On 05-August-10   | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | JN05 On 05-August-10   | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | JN05 On 05-August-10   | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 04/06/2010 | JN05 On 05-August-10   | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | JN05 On 05-August-10   | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 04/06/2010 | JN05 On 05-August-10   | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | JN10 On 05-August-10   |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 04/06/2010 | JN10 On 05-August-10   | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | JN10 On 05-August-10   | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | JN10 On 05-August-10   | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 04/06/2010 | JN10 On 05-August-10   | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | JN10 On 05-August-10   | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 04/06/2010 | JN10 On 05-August-10   | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/06/2010 | OTH1 On 05-August-10   |        |              | Index Future           | 309.02    | 311.6810                      | 309.0180  | 311.6810                        | 3.00          |
| 04/06/2010 | OTH1 On 04-November-10 |        |              | Index Future           | 314.16    | 316.8630                      | 314.1550  | 316.8630                        | 0.00          |
| 04/06/2010 | R157 On 05-August-10   |        |              | Bond Future            | 8.16      | 127.9316                      | 8.1600    | 127.9316                        | 5,757.00      |
| 04/06/2010 | R157 On 05-August-10   | 8.75   | Call         | Bond Future            | 2851      | 3                             | 2851      | 3                               | 0.00          |
| 04/06/2010 | R157 On 05-August-10   | 8.50   | Call         | Bond Future            | 1903      | 2                             | 1903      | 2                               | 0.00          |
| 04/06/2010 | R157 On 05-August-10   | 9.00   | Call         | Bond Future            | 3887      | 4                             | 3887      | 4                               | 0.00          |
| 04/06/2010 | R157 On 05-August-10   | 7.50   | Call         | Bond Future            | 59        | 0                             | 59        | 0                               | 0.00          |
| 04/06/2010 | R157 On 05-August-10   | 8.25   | Call         | Bond Future            | 1113      | 1                             | 1113      | 1                               | 500.00        |
| 04/06/2010 | R157 On 05-August-10   | 7.50   | Put          | Bond Future            | 3183      | 3                             | 3183      | 3                               | 0.00          |
| 04/06/2010 | R157 On 05-August-10   | 9.00   | Put          | Bond Future            | 54        | 0                             | 54        | 0                               | 0.00          |
| 04/06/2010 | R157 On 05-August-10   | 8.25   | Put          | Bond Future            | 695       | 0                             | 695       | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | R157 On 05-August-10   | 8.50   | Put          | Bond Future | 333       | 0                             | 333       | 0                               | 2,500.00      |
| 04/06/2010 | R157 On 05-August-10   | 8.75   | Put          | Bond Future | 143       | 0                             | 143       | 0                               | 0.00          |
| 04/06/2010 | R157 On 04-November-10 |        |              | Bond Future | 8.25      | 123.2391                      | 8.2520    | 123.2391                        | 0.00          |
| 04/06/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future | 2032      | 2                             | 2032      | 2                               | 0.00          |
| 04/06/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future | 2177      | 3                             | 2177      | 3                               | 0.00          |
| 04/06/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future | 246       | 0                             | 246       | 0                               | 500.00        |
| 04/06/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future | 1892      | 2                             | 1892      | 2                               | 0.00          |
| 04/06/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future | 1018      | 1                             | 1018      | 1                               | 0.00          |
| 04/06/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future | 3639      | 3                             | 3639      | 3                               | 0.00          |
| 04/06/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |
| 04/06/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future | 939       | 1                             | 939       | 1                               | 0.00          |
| 04/06/2010 | R157 On 03-February-11 |        |              | Bond Future | 8.32      | 125.4835                      | 8.3190    | 125.4835                        | 0.00          |
| 04/06/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future | 885       | 1                             | 885       | 1                               | 0.00          |
| 04/06/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future | 809       | 1                             | 809       | 1                               | 0.00          |
| 04/06/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future | 965       | 1                             | 965       | 1                               | 0.00          |
| 04/06/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future | 2531      | 2                             | 2531      | 2                               | 0.00          |
| 04/06/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future | 2804      | 2                             | 2804      | 2                               | 0.00          |
| 04/06/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future | 2665      | 2                             | 2665      | 2                               | 0.00          |
| 04/06/2010 | R186 On 05-August-10   |        |              | Bond Future | 9.10      | 114.3819                      | 9.0980    | 114.3819                        | 20,528.00     |
| 04/06/2010 | R186 On 05-August-10   | 9.25   | Call         | Bond Future | 2718      | 3                             | 2718      | 3                               | 0.00          |
| 04/06/2010 | R186 On 05-August-10   | 8.75   | Call         | Bond Future | 690       | 1                             | 690       | 1                               | 1,300.00      |
| 04/06/2010 | R186 On 05-August-10   | 10.00  | Call         | Bond Future | 7971      | 9                             | 7971      | 9                               | 0.00          |
| 04/06/2010 | R186 On 05-August-10   | 9.75   | Call         | Bond Future | 6065      | 7                             | 6065      | 7                               | 0.00          |
| 04/06/2010 | R186 On 05-August-10   | 9.75   | Put          | Bond Future | 320       | 0                             | 320       | 0                               | 1,300.00      |
| 04/06/2010 | R186 On 05-August-10   | 10.00  | Put          | Bond Future | 140       | 0                             | 140       | 0                               | 3,000.00      |
| 04/06/2010 | R186 On 05-August-10   | 8.75   | Put          | Bond Future | 3949      | 3                             | 3949      | 3                               | 0.00          |
| 04/06/2010 | R186 On 05-August-10   | 9.25   | Put          | Bond Future | 1338      | 1                             | 1338      | 1                               | 0.00          |
| 04/06/2010 | R186 On 04-November-10 |        |              | Bond Future | 9.17      | 116.2807                      | 9.1670    | 116.2807                        | 0.00          |
| 04/06/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 3737      | 4                             | 3737      | 4                               | 0.00          |
| 04/06/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 3985      | 5                             | 3985      | 5                               | 0.00          |
| 04/06/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 1678      | 2                             | 1678      | 2                               | 9,800.00      |
| 04/06/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 3492      | 4                             | 3492      | 4                               | 0.00          |
| 04/06/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 3195      | 3                             | 3195      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 5537      | 5                             | 5537      | 5                               | 0.00          |
| 04/06/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 2795      | 2                             | 2795      | 2                               | 0.00          |
| 04/06/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 2992      | 3                             | 2992      | 3                               | 0.00          |
| 04/06/2010 | R186 On 03-February-11 |        |              | Bond Future | 9.22      | 113.1164                      | 9.2200    | 113.1164                        | 0.00          |
| 04/06/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 3136      | 4                             | 3136      | 4                               | 0.00          |
| 04/06/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 3347      | 4                             | 3347      | 4                               | 0.00          |
| 04/06/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 2935      | 3                             | 2935      | 3                               | 0.00          |
| 04/06/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 5376      | 5                             | 5376      | 5                               | 0.00          |
| 04/06/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 4875      | 4                             | 4875      | 4                               | 0.00          |
| 04/06/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 5119      | 5                             | 5119      | 5                               | 0.00          |
| 04/06/2010 | R201 On 05-August-10   |        |              | Bond Future | 8.09      | 103.9621                      | 8.0910    | 103.9621                        | 1,174.00      |
| 04/06/2010 | R201 On 05-August-10   | 9.00   | Call         | Bond Future | 3292      | 4                             | 3292      | 4                               | 0.00          |
| 04/06/2010 | R201 On 05-August-10   | 9.00   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 04/06/2010 | R201 On 04-November-10 |        |              | Bond Future | 8.18      | 105.6934                      | 8.1830    | 105.6934                        | 0.00          |
| 04/06/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 1774      | 2                             | 1774      | 2                               | 0.00          |
| 04/06/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 1893      | 2                             | 1893      | 2                               | 0.00          |
| 04/06/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 1660      | 2                             | 1660      | 2                               | 0.00          |
| 04/06/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 737       | 1                             | 737       | 1                               | 0.00          |
| 04/06/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 626       | 1                             | 626       | 1                               | 0.00          |
| 04/06/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 679       | 1                             | 679       | 1                               | 0.00          |
| 04/06/2010 | R201 On 03-February-11 |        |              | Bond Future | 8.25      | 103.1958                      | 8.2450    | 103.1958                        | 0.00          |
| 04/06/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 899       | 1                             | 899       | 1                               | 0.00          |
| 04/06/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 828       | 1                             | 828       | 1                               | 0.00          |
| 04/06/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 973       | 1                             | 973       | 1                               | 0.00          |
| 04/06/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 1617      | 1                             | 1617      | 1                               | 0.00          |
| 04/06/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 1804      | 2                             | 1804      | 2                               | 0.00          |
| 04/06/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 1709      | 1                             | 1709      | 1                               | 0.00          |
| 04/06/2010 | R203 On 05-August-10   |        |              | Bond Future | 8.79      | 101.2383                      | 8.7930    | 101.2383                        | 3,767.00      |
| 04/06/2010 | R203 On 05-August-10   | 9.25   | Call         | Bond Future | 2585      | 3                             | 2585      | 3                               | 0.00          |
| 04/06/2010 | R203 On 05-August-10   | 9.25   | Put          | Bond Future | 287       | 0                             | 287       | 0                               | 0.00          |
| 04/06/2010 | R203 On 04-November-10 |        |              | Bond Future | 8.89      | 98.7543                       | 8.8890    | 98.7543                         | 0.00          |
| 04/06/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 2787      | 3                             | 2787      | 3                               | 0.00          |
| 04/06/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 2625      | 3                             | 2625      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 2954      | 3                             | 2954      | 3                               | 0.00          |
| 04/06/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 947       | 1                             | 947       | 1                               | 0.00          |
| 04/06/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 1102      | 1                             | 1102      | 1                               | 0.00          |
| 04/06/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 1022      | 1                             | 1022      | 1                               | 0.00          |
| 04/06/2010 | R203 On 03-February-11 |        |              | Bond Future | 8.97      | 100.5611                      | 8.9670    | 100.5611                        | 0.00          |
| 04/06/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 1118      | 1                             | 1118      | 1                               | 0.00          |
| 04/06/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 1211      | 2                             | 1211      | 2                               | 0.00          |
| 04/06/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 1031      | 1                             | 1031      | 1                               | 0.00          |
| 04/06/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 3549      | 3                             | 3549      | 3                               | 0.00          |
| 04/06/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 3236      | 3                             | 3236      | 3                               | 0.00          |
| 04/06/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 3389      | 3                             | 3389      | 3                               | 0.00          |
| 04/06/2010 | R204 On 05-August-10   |        |              | Bond Future | 8.85      | 97.0281                       | 8.8490    | 97.0281                         | 2,664.00      |
| 04/06/2010 | R204 On 05-August-10   | 9.25   | Call         | Bond Future | 2618      | 3                             | 2618      | 3                               | 0.00          |
| 04/06/2010 | R204 On 05-August-10   | 8.70   | Call         | Bond Future | 764       | 1                             | 764       | 1                               | 0.00          |
| 04/06/2010 | R204 On 05-August-10   | 8.70   | Put          | Bond Future | 1609      | 1                             | 1609      | 1                               | 650.00        |
| 04/06/2010 | R204 On 05-August-10   | 9.25   | Put          | Bond Future | 391       | 0                             | 391       | 0                               | 780.00        |
| 04/06/2010 | R204 On 04-November-10 |        |              | Bond Future | 8.93      | 98.6398                       | 8.9340    | 98.6398                         | 0.00          |
| 04/06/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 2893      | 4                             | 2893      | 4                               | 0.00          |
| 04/06/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 3074      | 4                             | 3074      | 4                               | 0.00          |
| 04/06/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 2722      | 3                             | 2722      | 3                               | 0.00          |
| 04/06/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 1275      | 1                             | 1275      | 1                               | 0.00          |
| 04/06/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 1091      | 1                             | 1091      | 1                               | 0.00          |
| 04/06/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 1177      | 1                             | 1177      | 1                               | 0.00          |
| 04/06/2010 | R204 On 03-February-11 |        |              | Bond Future | 9.00      | 96.4024                       | 9.0010    | 96.4024                         | 0.00          |
| 04/06/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 1190      | 2                             | 1190      | 2                               | 0.00          |
| 04/06/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 1096      | 1                             | 1096      | 1                               | 0.00          |
| 04/06/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 1290      | 2                             | 1290      | 2                               | 0.00          |
| 04/06/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 3745      | 3                             | 3745      | 3                               | 0.00          |
| 04/06/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 4106      | 4                             | 4106      | 4                               | 0.00          |
| 04/06/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 3922      | 3                             | 3922      | 3                               | 0.00          |
| 04/06/2010 | R206 On 05-August-10   |        |              | Bond Future | 8.04      | 99.2815                       | 8.0430    | 99.2815                         | 0.00          |
| 04/06/2010 | R206 On 05-August-10   | 9.00   | Call         | Bond Future | 2760      | 3                             | 2760      | 3                               | 0.00          |
| 04/06/2010 | R206 On 05-August-10   | 9.00   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | R206 On 04-November-10 |        |              | Bond Future | 8.15      | 100.9321                      | 8.1460    | 100.9321                        | 0.00          |
| 04/06/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 1450      | 2                             | 1450      | 2                               | 0.00          |
| 04/06/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 1358      | 2                             | 1358      | 2                               | 0.00          |
| 04/06/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 1545      | 2                             | 1545      | 2                               | 0.00          |
| 04/06/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 451       | 0                             | 451       | 0                               | 0.00          |
| 04/06/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 534       | 0                             | 534       | 0                               | 0.00          |
| 04/06/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 491       | 0                             | 491       | 0                               | 0.00          |
| 04/06/2010 | R206 On 03-February-11 |        |              | Bond Future | 8.22      | 98.9977                       | 8.2180    | 98.9977                         | 0.00          |
| 04/06/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 732       | 1                             | 732       | 1                               | 0.00          |
| 04/06/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 788       | 1                             | 788       | 1                               | 0.00          |
| 04/06/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 678       | 1                             | 678       | 1                               | 0.00          |
| 04/06/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 1360      | 1                             | 1360      | 1                               | 0.00          |
| 04/06/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 1215      | 1                             | 1215      | 1                               | 0.00          |
| 04/06/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 1286      | 1                             | 1286      | 1                               | 0.00          |
| 04/06/2010 | R207 On 05-August-10   |        |              | Bond Future | 8.89      | 91.0737                       | 8.8850    | 91.0737                         | 3,941.00      |
| 04/06/2010 | R207 On 05-August-10   | 9.50   | Call         | Bond Future | 3709      | 4                             | 3709      | 4                               | 0.00          |
| 04/06/2010 | R207 On 05-August-10   | 9.25   | Call         | Bond Future | 2539      | 3                             | 2539      | 3                               | 0.00          |
| 04/06/2010 | R207 On 05-August-10   | 8.25   | Call         | Bond Future | 109       | 0                             | 109       | 0                               | 250.00        |
| 04/06/2010 | R207 On 05-August-10   | 9.25   | Put          | Bond Future | 429       | 0                             | 429       | 0                               | 100.00        |
| 04/06/2010 | R207 On 05-August-10   | 8.25   | Put          | Bond Future | 3938      | 3                             | 3938      | 3                               | 0.00          |
| 04/06/2010 | R207 On 05-August-10   | 9.50   | Put          | Bond Future | 191       | 0                             | 191       | 0                               | 150.00        |
| 04/06/2010 | R207 On 04-November-10 |        |              | Bond Future | 8.96      | 92.5855                       | 8.9620    | 92.5855                         | 0.00          |
| 04/06/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 2963      | 4                             | 2963      | 4                               | 0.00          |
| 04/06/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 3148      | 4                             | 3148      | 4                               | 0.00          |
| 04/06/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 2783      | 3                             | 2783      | 3                               | 0.00          |
| 04/06/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 1429      | 1                             | 1429      | 1                               | 0.00          |
| 04/06/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 1233      | 1                             | 1233      | 1                               | 0.00          |
| 04/06/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 1328      | 1                             | 1328      | 1                               | 0.00          |
| 04/06/2010 | R207 On 03-February-11 |        |              | Bond Future | 9.02      | 90.6362                       | 9.0210    | 90.6362                         | 0.00          |
| 04/06/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 1743      | 2                             | 1743      | 2                               | 0.00          |
| 04/06/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 1621      | 2                             | 1621      | 2                               | 0.00          |
| 04/06/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 1870      | 2                             | 1870      | 2                               | 0.00          |
| 04/06/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 3124      | 3                             | 3124      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 3449      | 3                             | 3449      | 3                               | 0.00          |
| 04/06/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 3284      | 3                             | 3284      | 3                               | 0.00          |
| 04/06/2010 | R208 On 05-August-10   |        |              | Bond Future | 8.98      | 88.2847                       | 8.9820    | 88.2847                         | 10,448.00     |
| 04/06/2010 | R208 On 05-August-10   | 9.50   | Call         | Bond Future | 3352      | 4                             | 3352      | 4                               | 0.00          |
| 04/06/2010 | R208 On 05-August-10   | 9.50   | Put          | Bond Future | 280       | 0                             | 280       | 0                               | 0.00          |
| 04/06/2010 | R208 On 04-November-10 |        |              | Bond Future | 9.06      | 86.3532                       | 9.0580    | 86.3532                         | 0.00          |
| 04/06/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 2751      | 3                             | 2751      | 3                               | 0.00          |
| 04/06/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 2575      | 3                             | 2575      | 3                               | 0.00          |
| 04/06/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 2932      | 4                             | 2932      | 4                               | 0.00          |
| 04/06/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 1506      | 1                             | 1506      | 1                               | 0.00          |
| 04/06/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 1734      | 1                             | 1734      | 1                               | 0.00          |
| 04/06/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 1617      | 1                             | 1617      | 1                               | 0.00          |
| 04/06/2010 | R208 On 03-February-11 |        |              | Bond Future | 9.12      | 87.9318                       | 9.1170    | 87.9318                         | 0.00          |
| 04/06/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 1638      | 2                             | 1638      | 2                               | 0.00          |
| 04/06/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 1762      | 2                             | 1762      | 2                               | 0.00          |
| 04/06/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 1520      | 2                             | 1520      | 2                               | 0.00          |
| 04/06/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 4007      | 3                             | 4007      | 3                               | 0.00          |
| 04/06/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 3644      | 3                             | 3644      | 3                               | 0.00          |
| 04/06/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 3822      | 3                             | 3822      | 3                               | 0.00          |
| 04/06/2010 | R209 On 05-August-10   |        |              | Bond Future | 9.02      | 75.6374                       | 9.0160    | 75.6374                         | 1,821.00      |
| 04/06/2010 | R209 On 05-August-10   | 8.75   | Call         | Bond Future | 758       | 1                             | 758       | 1                               | 0.00          |
| 04/06/2010 | R209 On 05-August-10   | 8.75   | Put          | Bond Future | 2847      | 2                             | 2847      | 2                               | 0.00          |
| 04/06/2010 | R209 On 04-November-10 |        |              | Bond Future | 9.07      | 73.7508                       | 9.0680    | 73.7508                         | 0.00          |
| 04/06/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 2507      | 3                             | 2507      | 3                               | 0.00          |
| 04/06/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 2698      | 3                             | 2698      | 3                               | 0.00          |
| 04/06/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 2324      | 3                             | 2324      | 3                               | 0.00          |
| 04/06/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 3230      | 3                             | 3230      | 3                               | 0.00          |
| 04/06/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 2835      | 2                             | 2835      | 2                               | 0.00          |
| 04/06/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 3027      | 3                             | 3027      | 3                               | 0.00          |
| 04/06/2010 | R209 On 03-February-11 |        |              | Bond Future | 9.11      | 75.0980                       | 9.1070    | 75.0980                         | 0.00          |
| 04/06/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 3014      | 3                             | 3014      | 3                               | 0.00          |
| 04/06/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 3204      | 4                             | 3204      | 4                               | 0.00          |
| 04/06/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 2830      | 3                             | 2830      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future  | 4030      | 4                             | 4030      | 4                               | 0.00          |
| 04/06/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future  | 3636      | 3                             | 3636      | 3                               | 0.00          |
| 04/06/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future  | 3828      | 3                             | 3828      | 3                               | 0.00          |
| 04/06/2010 | TRT1 On 05-August-10   |        |              | Index Future | 314.43    | 316.7340                      | 314.4340  | 316.7340                        | 100.00        |
| 04/06/2010 | TRT1 On 04-November-10 |        |              | Index Future | 319.66    | 322.0000                      | 319.6620  | 322.0000                        | 0.00          |