



Derivatives Monthly Statistics Report

For June 2010

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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 | 8.45 | Call | Bond Future | 2137 | 2 | 2137 | 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 | 8.55 | Put | Bond Future | 753 | 1 | 753 | 1 | 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 | 8.50 | 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 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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 | 8.75 | Call | Bond Future | 2071 | 2 | 2071 | 2 | 9,800.00 |
| 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 | 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 | 8.55 | Call | Bond Future | 2080 | 2 | 2080 | 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 | 8.45 | Put | Bond Future | 656 | 1 | 656 | 1 | 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 | 8.50 | 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 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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 | 9.20 | Call | Bond Future | 3094 | 3 | 3094 | 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 | 9.30 | Put | Bond Future | 764 | 1 | 764 | 1 | 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 | 9.25 | 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 | 9.30 | Call | Bond Future | 3609 | 4 | 3609 | 4 | 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 | 9.20 | Put | Bond Future | 1036 | 1 | 1036 | 1 | 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 | 9.25 | Put | Bond Future | 953 | 1 | 953 | 1 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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 | 8.45 | Call | Bond Future | 1479 | 1 | 1479 | 1 | 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 | 8.55 | Put | Bond Future | 408 | 0 | 408 | 0 | 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 | 8.50 | 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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 | 9.20 | Call | Bond Future | 3303 | 3 | 3303 | 3 | 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 | 9.30 | Put | Bond Future | 1004 | 1 | 1004 | 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 | 9.20 | Call | Bond Future | 3247 | 3 | 3247 | 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 | 9.30 | Put | Bond Future | 1155 | 1 | 1155 | 1 | 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 | 9.25 | 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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 | 8.25 | Call | Bond Future | 1486 | 1 | 1486 | 1 | 500.00 |
| 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 | 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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 | 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 | 10.00 | Call | Bond Future | 9046 | 9 | 9046 | 9 | 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 | 9.75 | 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 | 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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 | 8.25 | Call | Bond Future | 212 | 0 | 212 | 0 | 250.00 |
| 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 | 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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 | 8.25 | Call | Bond Future | 1113 | 1 | 1113 | 1 | 500.00 |
| 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 | 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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 | 8.45 | Call | Bond Future | 1892 | 2 | 1892 | 2 | 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 | 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 | 9.75 | Call | Bond Future | 6065 | 7 | 6065 | 7 | 0.00 |
| 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 | 10.00 | Put | Bond Future | 140 | 0 | 140 | 0 | 3,000.00 |
| 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 | 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 | 9.20 | Call | Bond Future | 3492 | 4 | 3492 | 4 | 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 | Put | Bond Future | 3195 | 3 | 3195 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | 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 | 8.45 | Call | Bond Future | 1660 | 2 | 1660 | 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 | 8.55 | Put | Bond Future | 626 | 1 | 626 | 1 | 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 | 8.50 | 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 | 9.30 | Call | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 2625 | 3 | 2625 | 3 | 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 | 9.30 | Put | Bond Future | 947 | 1 | 947 | 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 | 9.20 | Call | Bond Future | 2722 | 3 | 2722 | 3 | 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 | 9.30 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 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 | 9.25 | 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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 | 8.55 | Call | Bond Future | 1545 | 2 | 1545 | 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 | 8.45 | Put | Bond Future | 534 | 0 | 534 | 0 | 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 | 8.50 | 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 | 8.25 | Call | Bond Future | 109 | 0 | 109 | 0 | 250.00 |
| 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 | 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 | 9.20 | Call | Bond Future | 2783 | 3 | 2783 | 3 | 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 | 9.30 | Put | Bond Future | 1233 | 1 | 1233 | 1 | 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 | 9.25 | 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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 | 9.30 | Call | Bond Future | 2932 | 4 | 2932 | 4 | 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 | 9.20 | Put | Bond Future | 1734 | 1 | 1734 | 1 | 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 | 9.25 | 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/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's 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 |
| 07/06/2010 | AL7T On 05-August-10 | | | Index Future | 344.48 | 344.3150 | 344.4830 | 344.3150 | 58.00 |
| 07/06/2010 | ALBI On 05-August-10 | | | Index Future | 317.68 | 316.9020 | 317.6810 | 316.9020 | 1,460.00 |
| 07/06/2010 | ALBI On 04-November-10 | | | Index Future | 322.96 | 322.1710 | 322.9630 | 322.1710 | 0.00 |
| 07/06/2010 | CRD1 On 05-August-10 | | | Index Future | 140.42 | 140.1950 | 140.4150 | 140.1950 | 2.00 |
| 07/06/2010 | CRD1 On 04-November-10 | | | Index Future | 142.75 | 142.5260 | 142.7500 | 142.5260 | 0.00 |
| 07/06/2010 | GOVI On 05-August-10 | | | GOVI | 319.02 | 318.2740 | 319.0200 | 318.2740 | 326.00 |
| 07/06/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 53264 | 5 | 53264 | 5 | 0.00 |
| 07/06/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 19064 | 2 | 19064 | 2 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | | | GOVI | 324.32 | 323.5660 | 324.3240 | 323.5660 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 46660 | 5 | 46660 | 5 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 46860 | 5 | 46860 | 5 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 46760 | 5 | 46760 | 5 | 0.00 |
| 07/06/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/06/2010 | ILBI On 05-August-10 | | | Index Future | 380.63 | 380.7140 | 380.6340 | 380.7140 | 501.00 |
| 07/06/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0124 | 6.8941 | 0.0124 | 0.00 |
| 07/06/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 07/06/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 07/06/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 07/06/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 07/06/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 07/06/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 07/06/2010 | JBAF On 15-June-10 | | | Jibar Tradeable Future | 6.60 | 93.3950 | 6.5950 | 93.3950 | 0.00 |
| 07/06/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.54 | 93.4750 | 6.5390 | 93.4750 | 1,000.00 |
| 07/06/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.47 | 93.5250 | 6.4690 | 93.5250 | 1,000.00 |
| 07/06/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.44 | 93.5450 | 6.4410 | 93.5450 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2010 | JBAF On 20-October-10 | | | Jibar Tradeable Future | 6.44 | 93.5450 | 6.4410 | 93.5450 | 0.00 |
| 07/06/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 6.44 | 93.5550 | 6.4420 | 93.5550 | 0.00 |
| 07/06/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 6.44 | 93.5550 | 6.4420 | 93.5550 | 0.00 |
| 07/06/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 6.58 | 93.4250 | 6.5800 | 93.4250 | 5,500.00 |
| 07/06/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 6.76 | 93.2150 | 6.7580 | 93.2150 | 4,600.00 |
| 07/06/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 7.13 | 92.8750 | 7.1330 | 92.8750 | 3,500.00 |
| 07/06/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 7.46 | 92.5450 | 7.4590 | 92.5450 | 5,000.00 |
| 07/06/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.70 | 92.3150 | 7.6970 | 92.3150 | 0.00 |
| 07/06/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 92.6710 | 7.3290 | 92.6710 | 0.00 |
| 07/06/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 07/06/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/06/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/06/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/06/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/06/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/06/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/06/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/06/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/06/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 07/06/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | OTH1 On 05-August-10 | | | Index Future | 309.99 | 309.0180 | 309.9860 | 309.0180 | 3.00 |
| 07/06/2010 | OTH1 On 04-November-10 | | | Index Future | 315.14 | 314.1550 | 315.1400 | 314.1550 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2010 | R157 On 05-August-10 | | | Bond Future | 8.14 | 127.3477 | 8.1380 | 127.3477 | 5,757.00 |
| 07/06/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 2930 | 3 | 2930 | 3 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 1964 | 2 | 1964 | 2 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 3979 | 4 | 3979 | 4 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1152 | 1 | 1152 | 1 | 500.00 |
| 07/06/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 3081 | 3 | 3081 | 3 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 291 | 0 | 291 | 0 | 2,500.00 |
| 07/06/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | | | Bond Future | 8.23 | 122.6477 | 8.2290 | 122.6477 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2083 | 2 | 2083 | 2 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2231 | 2 | 2231 | 2 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 254 | 0 | 254 | 0 | 500.00 |
| 07/06/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 1941 | 2 | 1941 | 2 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 3545 | 4 | 3545 | 4 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 888 | 1 | 888 | 1 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | | | Bond Future | 8.29 | 124.8840 | 8.2940 | 124.8840 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 912 | 1 | 912 | 1 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 834 | 1 | 834 | 1 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 2455 | 3 | 2455 | 3 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 2723 | 3 | 2723 | 3 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 2587 | 3 | 2587 | 3 | 0.00 |
| 07/06/2010 | R186 On 05-August-10 | | | Bond Future | 9.05 | 113.2553 | 9.0460 | 113.2553 | 20,528.00 |
| 07/06/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 2979 | 3 | 2979 | 3 | 0.00 |
| 07/06/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 780 | 1 | 780 | 1 | 1,300.00 |
| 07/06/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 288 | 0 | 288 | 0 | 144.00 |
| 07/06/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 6467 | 6 | 6467 | 6 | 0.00 |
| 07/06/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 8410 | 8 | 8410 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 1672 | 0 | 1672 | 0 | 48.00 |
| 07/06/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 2098 | 0 | 2098 | 0 | 48.00 |
| 07/06/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 5498 | 0 | 5498 | 0 | 0.00 |
| 07/06/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 101 | 0 | 101 | 0 | 3,000.00 |
| 07/06/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 243 | 0 | 243 | 0 | 1,444.00 |
| 07/06/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 3561 | 4 | 3561 | 4 | 0.00 |
| 07/06/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | | | Bond Future | 9.11 | 115.1353 | 9.1130 | 115.1353 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 3979 | 4 | 3979 | 4 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 4237 | 4 | 4237 | 4 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 1816 | 2 | 1816 | 2 | 9,800.00 |
| 07/06/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 3724 | 3 | 3724 | 3 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 2938 | 3 | 2938 | 3 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 5186 | 6 | 5186 | 6 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2558 | 3 | 2558 | 3 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2745 | 3 | 2745 | 3 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.17 | 111.9511 | 9.1650 | 111.9511 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3333 | 3 | 3333 | 3 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3552 | 3 | 3552 | 3 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3122 | 3 | 3122 | 3 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 5072 | 5 | 5072 | 5 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4589 | 5 | 4589 | 5 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 4825 | 5 | 4825 | 5 | 0.00 |
| 07/06/2010 | R201 On 05-August-10 | | | Bond Future | 8.07 | 103.5834 | 8.0690 | 103.5834 | 1,174.00 |
| 07/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 3367 | 3 | 3367 | 3 | 0.00 |
| 07/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | | | Bond Future | 8.16 | 105.3029 | 8.1590 | 105.3029 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 1819 | 2 | 1819 | 2 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 1939 | 2 | 1939 | 2 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 1702 | 2 | 1702 | 2 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 640 | 1 | 640 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2010 | R201 On 03-February-11 | | | Bond Future | 8.22 | 102.8035 | 8.2200 | 102.8035 | 0.00 |
| 07/06/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 925 | 1 | 925 | 1 | 0.00 |
| 07/06/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 07/06/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 07/06/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1562 | 2 | 1562 | 2 | 0.00 |
| 07/06/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 1746 | 2 | 1746 | 2 | 0.00 |
| 07/06/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1652 | 2 | 1652 | 2 | 0.00 |
| 07/06/2010 | R203 On 05-August-10 | | | Bond Future | 8.77 | 100.5048 | 8.7720 | 100.5048 | 3,767.00 |
| 07/06/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 2655 | 3 | 2655 | 3 | 0.00 |
| 07/06/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 07/06/2010 | R203 On 04-November-10 | | | Bond Future | 8.87 | 98.0085 | 8.8660 | 98.0085 | 0.00 |
| 07/06/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 2847 | 3 | 2847 | 3 | 0.00 |
| 07/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 2682 | 3 | 2682 | 3 | 0.00 |
| 07/06/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3017 | 3 | 3017 | 3 | 0.00 |
| 07/06/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 896 | 1 | 896 | 1 | 0.00 |
| 07/06/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 1045 | 1 | 1045 | 1 | 0.00 |
| 07/06/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 07/06/2010 | R203 On 03-February-11 | | | Bond Future | 8.94 | 99.8002 | 8.9430 | 99.8002 | 0.00 |
| 07/06/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1146 | 1 | 1146 | 1 | 0.00 |
| 07/06/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1241 | 1 | 1241 | 1 | 0.00 |
| 07/06/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1057 | 1 | 1057 | 1 | 0.00 |
| 07/06/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 3460 | 4 | 3460 | 4 | 0.00 |
| 07/06/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 3151 | 3 | 3151 | 3 | 0.00 |
| 07/06/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 3302 | 3 | 3302 | 3 | 0.00 |
| 07/06/2010 | R204 On 05-August-10 | | | Bond Future | 8.82 | 96.1548 | 8.8170 | 96.1548 | 2,664.00 |
| 07/06/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 2740 | 3 | 2740 | 3 | 0.00 |
| 07/06/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 810 | 1 | 810 | 1 | 0.00 |
| 07/06/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 1474 | 2 | 1474 | 2 | 650.00 |
| 07/06/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 333 | 0 | 333 | 0 | 780.00 |
| 07/06/2010 | R204 On 04-November-10 | | | Bond Future | 8.90 | 97.7558 | 8.9010 | 97.7558 | 0.00 |
| 07/06/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 2995 | 3 | 2995 | 3 | 0.00 |
| 07/06/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3180 | 3 | 3180 | 3 | 0.00 |
| 07/06/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 2819 | 3 | 2819 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 1191 | 1 | 1191 | 1 | 0.00 |
| 07/06/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 1015 | 1 | 1015 | 1 | 0.00 |
| 07/06/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 1098 | 1 | 1098 | 1 | 0.00 |
| 07/06/2010 | R204 On 03-February-11 | | | Bond Future | 8.97 | 95.5028 | 8.9660 | 95.5028 | 0.00 |
| 07/06/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1240 | 1 | 1240 | 1 | 0.00 |
| 07/06/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 07/06/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1343 | 1 | 1343 | 1 | 0.00 |
| 07/06/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 3610 | 4 | 3610 | 4 | 0.00 |
| 07/06/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 3965 | 4 | 3965 | 4 | 0.00 |
| 07/06/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 3784 | 4 | 3784 | 4 | 0.00 |
| 07/06/2010 | R206 On 05-August-10 | | | Bond Future | 8.02 | 98.9425 | 8.0200 | 98.9425 | 0.00 |
| 07/06/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 2823 | 3 | 2823 | 3 | 0.00 |
| 07/06/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 07/06/2010 | R206 On 04-November-10 | | | Bond Future | 8.12 | 100.5879 | 8.1210 | 100.5879 | 0.00 |
| 07/06/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 1488 | 1 | 1488 | 1 | 0.00 |
| 07/06/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1394 | 1 | 1394 | 1 | 0.00 |
| 07/06/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 1585 | 2 | 1585 | 2 | 0.00 |
| 07/06/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 423 | 0 | 423 | 0 | 0.00 |
| 07/06/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 501 | 1 | 501 | 1 | 0.00 |
| 07/06/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 461 | 0 | 461 | 0 | 0.00 |
| 07/06/2010 | R206 On 03-February-11 | | | Bond Future | 8.19 | 98.6501 | 8.1910 | 98.6501 | 0.00 |
| 07/06/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 755 | 1 | 755 | 1 | 0.00 |
| 07/06/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 812 | 1 | 812 | 1 | 0.00 |
| 07/06/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 07/06/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 1313 | 1 | 1313 | 1 | 0.00 |
| 07/06/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 07/06/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 1241 | 1 | 1241 | 1 | 0.00 |
| 07/06/2010 | R207 On 05-August-10 | | | Bond Future | 8.86 | 90.2292 | 8.8640 | 90.2292 | 3,941.00 |
| 07/06/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 3804 | 4 | 3804 | 4 | 0.00 |
| 07/06/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 2612 | 3 | 2612 | 3 | 0.00 |
| 07/06/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 110 | 0 | 110 | 0 | 250.00 |
| 07/06/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 379 | 0 | 379 | 0 | 100.00 |
| 07/06/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 3816 | 4 | 3816 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 163 | 0 | 163 | 0 | 150.00 |
| 07/06/2010 | R207 On 04-November-10 | | | Bond Future | 8.94 | 91.7244 | 8.9390 | 91.7244 | 0.00 |
| 07/06/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 3029 | 3 | 3029 | 3 | 0.00 |
| 07/06/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3217 | 3 | 3217 | 3 | 0.00 |
| 07/06/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 2846 | 3 | 2846 | 3 | 0.00 |
| 07/06/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 1360 | 1 | 1360 | 1 | 0.00 |
| 07/06/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 07/06/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 1262 | 1 | 1262 | 1 | 0.00 |
| 07/06/2010 | R207 On 03-February-11 | | | Bond Future | 9.00 | 89.7649 | 8.9980 | 89.7649 | 0.00 |
| 07/06/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1782 | 2 | 1782 | 2 | 0.00 |
| 07/06/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1658 | 2 | 1658 | 2 | 0.00 |
| 07/06/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 1912 | 2 | 1912 | 2 | 0.00 |
| 07/06/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 3036 | 3 | 3036 | 3 | 0.00 |
| 07/06/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 3357 | 3 | 3357 | 3 | 0.00 |
| 07/06/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 3193 | 3 | 3193 | 3 | 0.00 |
| 07/06/2010 | R208 On 05-August-10 | | | Bond Future | 8.96 | 87.3484 | 8.9610 | 87.3484 | 10,666.00 |
| 07/06/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 3441 | 3 | 3441 | 3 | 0.00 |
| 07/06/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 07/06/2010 | R208 On 04-November-10 | | | Bond Future | 9.04 | 85.3986 | 9.0360 | 85.3986 | 0.00 |
| 07/06/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 2809 | 3 | 2809 | 3 | 0.00 |
| 07/06/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 2631 | 3 | 2631 | 3 | 0.00 |
| 07/06/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 2993 | 3 | 2993 | 3 | 0.00 |
| 07/06/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 1435 | 2 | 1435 | 2 | 0.00 |
| 07/06/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 1659 | 2 | 1659 | 2 | 0.00 |
| 07/06/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 1543 | 2 | 1543 | 2 | 0.00 |
| 07/06/2010 | R208 On 03-February-11 | | | Bond Future | 9.09 | 86.9647 | 9.0940 | 86.9647 | 0.00 |
| 07/06/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1675 | 2 | 1675 | 2 | 0.00 |
| 07/06/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 1801 | 2 | 1801 | 2 | 0.00 |
| 07/06/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1554 | 2 | 1554 | 2 | 0.00 |
| 07/06/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 3907 | 4 | 3907 | 4 | 0.00 |
| 07/06/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 3549 | 4 | 3549 | 4 | 0.00 |
| 07/06/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 3724 | 4 | 3724 | 4 | 0.00 |
| 07/06/2010 | R209 On 05-August-10 | | | Bond Future | 8.97 | 74.7774 | 8.9650 | 74.7774 | 1,821.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 851 | 1 | 851 | 1 | 0.00 |
| 07/06/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 2547 | 3 | 2547 | 3 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | | | Bond Future | 9.02 | 72.8685 | 9.0150 | 72.8685 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 2882 | 3 | 2882 | 3 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 2490 | 2 | 2490 | 2 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 2991 | 3 | 2991 | 3 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 2614 | 3 | 2614 | 3 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 2798 | 3 | 2798 | 3 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | | | Bond Future | 9.05 | 74.2072 | 9.0530 | 74.2072 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3195 | 3 | 3195 | 3 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3393 | 3 | 3393 | 3 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 3004 | 3 | 3004 | 3 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 3795 | 4 | 3795 | 4 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 3416 | 4 | 3416 | 4 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 3600 | 4 | 3600 | 4 | 0.00 |
| 07/06/2010 | TRT1 On 05-August-10 | | | Index Future | 315.18 | 314.4340 | 315.1770 | 314.4340 | 100.00 |
| 07/06/2010 | TRT1 On 04-November-10 | | | Index Future | 320.42 | 319.6620 | 320.4170 | 319.6620 | 0.00 |