



Derivatives Monthly Statistics Report

For August 2010

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | AL7T On 05-August-10 | | | Index Future | 357.53 | 357.6710 | 357.5320 | 357.6710 | 38.00 |
| 02/08/2010 | AL7T On 04-November-10 | | | Index Future | 363.46 | 363.6050 | 363.4620 | 363.6050 | 0.00 |
| 02/08/2010 | ALBI On 05-August-10 | | | Index Future | 329.07 | 329.1410 | 329.0730 | 329.1410 | 523.00 |
| 02/08/2010 | ALBI On 04-November-10 | | | Index Future | 334.55 | 334.6190 | 334.5490 | 334.6190 | 968.00 |
| 02/08/2010 | ALBI On 03-February-11 | | | Index Future | 340.25 | 340.3420 | 340.2540 | 340.3420 | 0.00 |
| 02/08/2010 | CRD1 On 05-August-10 | | | Index Future | 145.13 | 145.1000 | 145.1320 | 145.1000 | 2.00 |
| 02/08/2010 | CRD1 On 04-November-10 | | | Index Future | 147.55 | 147.5150 | 147.5480 | 147.5150 | 0.00 |
| 02/08/2010 | CRD1 On 03-February-11 | | | Index Future | 150.21 | 150.1770 | 150.2100 | 150.1770 | 0.00 |
| 02/08/2010 | GOVI On 05-August-10 | | | GOVI | 329.96 | 330.0260 | 329.9590 | 330.0260 | 171.00 |
| 02/08/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 143590 | 14 | 143590 | 14 | 0.00 |
| 02/08/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | GOVI On 04-November-10 | | | GOVI | 335.45 | 335.5180 | 335.4500 | 335.5180 | 116.00 |
| 02/08/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 64500 | 7 | 64500 | 7 | 0.00 |
| 02/08/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 64400 | 7 | 64400 | 7 | 0.00 |
| 02/08/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 64600 | 7 | 64600 | 7 | 0.00 |
| 02/08/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/08/2010 | ILBI On 05-August-10 | | | Index Future | 383.18 | 381.9020 | 383.1830 | 381.9020 | 501.00 |
| 02/08/2010 | ILBI On 04-November-10 | | | Index Future | 389.68 | 388.3700 | 389.6760 | 388.3700 | 0.00 |
| 02/08/2010 | ILBI On 03-February-11 | | | Index Future | 409.78 | 408.1080 | 409.7790 | 408.1080 | 0.00 |
| 02/08/2010 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 02/08/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/08/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 02/08/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 02/08/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 02/08/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/08/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.50 | 93.4500 | 6.5000 | 93.4500 | 1,000.00 |
| 02/08/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.47 | 93.6700 | 6.4700 | 93.6700 | 1,000.00 |
| 02/08/2010 | JBAF On 20-October-10 | | | Jibar Tradeable Future | 6.22 | 93.7600 | 6.2200 | 93.7600 | 0.00 |
| 02/08/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 6.20 | 93.7800 | 6.2000 | 93.7800 | 0.00 |
| 02/08/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 6.20 | 93.8000 | 6.2000 | 93.8000 | 0.00 |
| 02/08/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 6.20 | 93.8100 | 6.2000 | 93.8100 | 0.00 |
| 02/08/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 6.25 | 93.7500 | 6.2500 | 93.7500 | 5,500.00 |
| 02/08/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 6.35 | 93.6700 | 6.3500 | 93.6700 | 4,500.00 |
| 02/08/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 6.50 | 93.5000 | 6.5000 | 93.5000 | 6,000.00 |
| 02/08/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.70 | 93.2800 | 6.7000 | 93.2800 | 5,000.00 |
| 02/08/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.95 | 93.0400 | 6.9500 | 93.0400 | 0.00 |
| 02/08/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.05 | 92.9400 | 7.0500 | 92.9400 | 0.00 |
| 02/08/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 92.6710 | 7.3290 | 92.6710 | 0.00 |
| 02/08/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 02/08/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/08/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/08/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/08/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/08/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/08/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/08/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/08/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 02/08/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | OTH1 On 05-August-10 | | | Index Future | 323.93 | 324.0110 | 323.9300 | 324.0110 | 3.00 |
| 02/08/2010 | OTH1 On 04-November-10 | | | Index Future | 329.32 | 329.4030 | 329.3210 | 329.4030 | 0.00 |
| 02/08/2010 | OTH1 On 03-February-11 | | | Index Future | 335.26 | 335.3490 | 335.2630 | 335.3490 | 0.00 |
| 02/08/2010 | R157 On 05-August-10 | | | Bond Future | 7.59 | 130.0683 | 7.5930 | 130.0683 | 3,768.00 |
| 02/08/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 5386 | 5 | 5386 | 5 | 0.00 |
| 02/08/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 4248 | 4 | 4248 | 4 | 0.00 |
| 02/08/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 6510 | 7 | 6510 | 7 | 0.00 |
| 02/08/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 3096 | 3 | 3096 | 3 | 500.00 |
| 02/08/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 44 | 0 | 44 | 0 | 500.00 |
| 02/08/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 490 | 1 | 490 | 1 | 0.00 |
| 02/08/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,500.00 |
| 02/08/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R157 On 04-November-10 | | | Bond Future | 7.65 | 125.4134 | 7.6470 | 125.4134 | 4,176.00 |
| 02/08/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 3970 | 4 | 3970 | 4 | 0.00 |
| 02/08/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 4169 | 4 | 4169 | 4 | 0.00 |
| 02/08/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 3772 | 4 | 3772 | 4 | 0.00 |
| 02/08/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 812 | 1 | 812 | 1 | 500.00 |
| 02/08/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 02/08/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 1485 | 1 | 1485 | 1 | 0.00 |
| 02/08/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 02/08/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 02/08/2010 | R157 On 03-February-11 | | | Bond Future | 7.68 | 127.6642 | 7.6790 | 127.6642 | 0.00 |
| 02/08/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2084 | 2 | 2084 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1951 | 2 | 1951 | 2 | 0.00 |
| 02/08/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2221 | 2 | 2221 | 2 | 0.00 |
| 02/08/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 02/08/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 02/08/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 02/08/2010 | R157 On 05-May-11 | | | Bond Future | 7.68 | 123.2578 | 7.6780 | 123.2578 | 0.00 |
| 02/08/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1966 | 2 | 1966 | 2 | 0.00 |
| 02/08/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1852 | 2 | 1852 | 2 | 0.00 |
| 02/08/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2085 | 2 | 2085 | 2 | 0.00 |
| 02/08/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1585 | 2 | 1585 | 2 | 0.00 |
| 02/08/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1762 | 2 | 1762 | 2 | 0.00 |
| 02/08/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1670 | 2 | 1670 | 2 | 0.00 |
| 02/08/2010 | R186 On 05-August-10 | | | Bond Future | 8.45 | 119.4976 | 8.4530 | 119.4976 | 11,371.00 |
| 02/08/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 7533 | 8 | 7533 | 8 | 0.00 |
| 02/08/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 2897 | 3 | 2897 | 3 | 816.00 |
| 02/08/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 11898 | 12 | 11898 | 12 | 0.00 |
| 02/08/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 733 | 1 | 733 | 1 | 144.00 |
| 02/08/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 13984 | 14 | 13984 | 14 | 0.00 |
| 02/08/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 5249 | 5 | 5249 | 5 | 48.00 |
| 02/08/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 48.00 |
| 02/08/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 02/08/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 02/08/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 960.00 |
| 02/08/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 02/08/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R186 On 04-November-10 | | | Bond Future | 8.50 | 121.4910 | 8.5010 | 121.4910 | 12,012.00 |
| 02/08/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 7669 | 8 | 7669 | 8 | 0.00 |
| 02/08/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 8048 | 8 | 8048 | 8 | 0.00 |
| 02/08/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 7294 | 7 | 7294 | 7 | 0.00 |
| 02/08/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 4180 | 4 | 4180 | 4 | 10,900.00 |
| 02/08/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 739 | 1 | 739 | 1 | 0.00 |
| 02/08/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 1781 | 2 | 1781 | 2 | 0.00 |
| 02/08/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 600 | 1 | 600 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 666 | 1 | 666 | 1 | 0.00 |
| 02/08/2010 | R186 On 03-February-11 | | | Bond Future | 8.54 | 118.3788 | 8.5370 | 118.3788 | 0.00 |
| 02/08/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 6465 | 7 | 6465 | 7 | 0.00 |
| 02/08/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 6789 | 7 | 6789 | 7 | 0.00 |
| 02/08/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 6146 | 6 | 6146 | 6 | 0.00 |
| 02/08/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 2256 | 2 | 2256 | 2 | 0.00 |
| 02/08/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 1986 | 2 | 1986 | 2 | 0.00 |
| 02/08/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 2117 | 2 | 2117 | 2 | 0.00 |
| 02/08/2010 | R186 On 05-May-11 | | | Bond Future | 8.57 | 120.6081 | 8.5650 | 120.6081 | 0.00 |
| 02/08/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5592 | 6 | 5592 | 6 | 0.00 |
| 02/08/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5877 | 6 | 5877 | 6 | 0.00 |
| 02/08/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 5313 | 5 | 5313 | 5 | 0.00 |
| 02/08/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 4036 | 4 | 4036 | 4 | 0.00 |
| 02/08/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3667 | 4 | 3667 | 4 | 0.00 |
| 02/08/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3847 | 4 | 3847 | 4 | 0.00 |
| 02/08/2010 | R189 On 05-August-10 | | | Bond Future | 1.43 | 114.7916 | 1.4290 | 114.7916 | 0.00 |
| 02/08/2010 | R189 On 05-August-10 | 1.75 | Call | Bond Future | 886 | 1 | 886 | 1 | 0.00 |
| 02/08/2010 | R189 On 05-August-10 | 1.70 | Call | Bond Future | 748 | 1 | 748 | 1 | 0.00 |
| 02/08/2010 | R189 On 05-August-10 | 1.80 | Call | Bond Future | 1023 | 1 | 1023 | 1 | 0.00 |
| 02/08/2010 | R189 On 05-August-10 | 1.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R189 On 05-August-10 | 1.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R189 On 05-August-10 | 1.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R189 On 04-November-10 | | | Bond Future | 1.54 | 111.7859 | 1.5410 | 111.7859 | 0.00 |
| 02/08/2010 | R189 On 04-November-10 | 1.75 | Call | Bond Future | 520 | 1 | 520 | 1 | 0.00 |
| 02/08/2010 | R189 On 04-November-10 | 1.80 | Call | Bond Future | 644 | 1 | 644 | 1 | 0.00 |
| 02/08/2010 | R189 On 04-November-10 | 1.70 | Call | Bond Future | 396 | 0 | 396 | 0 | 0.00 |
| 02/08/2010 | R189 On 04-November-10 | 1.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R189 On 04-November-10 | 1.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R189 On 04-November-10 | 1.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R197 On 05-August-10 | | | Bond Future | 2.94 | 128.6795 | 2.9370 | 128.6795 | 0.00 |
| 02/08/2010 | R197 On 05-August-10 | 3.05 | Call | Bond Future | 1431 | 1 | 1431 | 1 | 0.00 |
| 02/08/2010 | R197 On 05-August-10 | 3.00 | Call | Bond Future | 801 | 0 | 801 | 0 | 0.00 |
| 02/08/2010 | R197 On 05-August-10 | 3.10 | Call | Bond Future | 2059 | 2 | 2059 | 2 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | R197 On 05-August-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R197 On 05-August-10 | 3.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/08/2010 | R197 On 05-August-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R197 On 04-November-10 | | | Bond Future | 3.00 | 128.7940 | 3.0030 | 128.7940 | 0.00 |
| 02/08/2010 | R197 On 04-November-10 | 3.05 | Call | Bond Future | 583 | 0 | 583 | 0 | 0.00 |
| 02/08/2010 | R197 On 04-November-10 | 3.10 | Call | Bond Future | 1199 | 1 | 1199 | 1 | 0.00 |
| 02/08/2010 | R197 On 04-November-10 | 3.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R197 On 04-November-10 | 3.00 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 02/08/2010 | R197 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R197 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R201 On 05-August-10 | | | Bond Future | 7.52 | 105.7275 | 7.5230 | 105.7275 | 486.00 |
| 02/08/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 5379 | 5 | 5379 | 5 | 0.00 |
| 02/08/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R201 On 04-November-10 | | | Bond Future | 7.57 | 107.4876 | 7.5730 | 107.4876 | 1,364.00 |
| 02/08/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 3340 | 3 | 3340 | 3 | 0.00 |
| 02/08/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 3183 | 3 | 3183 | 3 | 0.00 |
| 02/08/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 3497 | 4 | 3497 | 4 | 0.00 |
| 02/08/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 81 | 0 | 81 | 0 | 0.00 |
| 02/08/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 02/08/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 96 | 0 | 96 | 0 | 0.00 |
| 02/08/2010 | R201 On 03-February-11 | | | Bond Future | 7.60 | 104.9959 | 7.5980 | 104.9959 | 0.00 |
| 02/08/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2007 | 2 | 2007 | 2 | 0.00 |
| 02/08/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1892 | 2 | 1892 | 2 | 0.00 |
| 02/08/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2125 | 2 | 2125 | 2 | 0.00 |
| 02/08/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 613 | 1 | 613 | 1 | 0.00 |
| 02/08/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 02/08/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 661 | 1 | 661 | 1 | 0.00 |
| 02/08/2010 | R201 On 05-May-11 | | | Bond Future | 7.59 | 106.9880 | 7.5930 | 106.9880 | 0.00 |
| 02/08/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1651 | 2 | 1651 | 2 | 0.00 |
| 02/08/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1558 | 2 | 1558 | 2 | 0.00 |
| 02/08/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1748 | 2 | 1748 | 2 | 0.00 |
| 02/08/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 02/08/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 1218 | 1 | 1218 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 02/08/2010 | R202 On 05-August-10 | | | Bond Future | 2.93 | 107.6319 | 2.9280 | 107.6319 | 0.00 |
| 02/08/2010 | R202 On 05-August-10 | 3.05 | Call | Bond Future | 2136 | 0 | 2136 | 0 | 0.00 |
| 02/08/2010 | R202 On 05-August-10 | 3.10 | Call | Bond Future | 2997 | 1 | 2997 | 1 | 0.00 |
| 02/08/2010 | R202 On 05-August-10 | 3.00 | Call | Bond Future | 1267 | 0 | 1267 | 0 | 0.00 |
| 02/08/2010 | R202 On 05-August-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R202 On 05-August-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R202 On 05-August-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R202 On 04-November-10 | | | Bond Future | 2.97 | 107.7265 | 2.9680 | 107.7265 | 0.00 |
| 02/08/2010 | R202 On 04-November-10 | 3.05 | Call | Bond Future | 1419 | 0 | 1419 | 0 | 0.00 |
| 02/08/2010 | R202 On 04-November-10 | 3.00 | Call | Bond Future | 557 | 0 | 557 | 0 | 0.00 |
| 02/08/2010 | R202 On 04-November-10 | 3.10 | Call | Bond Future | 2273 | 1 | 2273 | 1 | 0.00 |
| 02/08/2010 | R202 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R202 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 02/08/2010 | R202 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R203 On 05-August-10 | | | Bond Future | 8.09 | 104.2055 | 8.0940 | 104.2055 | 3,184.00 |
| 02/08/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 5951 | 6 | 5951 | 6 | 0.00 |
| 02/08/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R203 On 04-November-10 | | | Bond Future | 8.16 | 101.7738 | 8.1560 | 101.7738 | 2,215.00 |
| 02/08/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 5607 | 6 | 5607 | 6 | 0.00 |
| 02/08/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 5830 | 6 | 5830 | 6 | 0.00 |
| 02/08/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 5381 | 5 | 5381 | 5 | 0.00 |
| 02/08/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 02/08/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 110 | 0 | 110 | 0 | 0.00 |
| 02/08/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 128 | 0 | 128 | 0 | 0.00 |
| 02/08/2010 | R203 On 03-February-11 | | | Bond Future | 8.20 | 103.6055 | 8.2020 | 103.6055 | 0.00 |
| 02/08/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2790 | 3 | 2790 | 3 | 0.00 |
| 02/08/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |
| 02/08/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2630 | 3 | 2630 | 3 | 0.00 |
| 02/08/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 1393 | 1 | 1393 | 1 | 0.00 |
| 02/08/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 1224 | 1 | 1224 | 1 | 0.00 |
| 02/08/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 1306 | 1 | 1306 | 1 | 0.00 |
| 02/08/2010 | R203 On 05-May-11 | | | Bond Future | 8.23 | 101.3889 | 8.2300 | 101.3889 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2333 | 2 | 2333 | 2 | 0.00 |
| 02/08/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2471 | 3 | 2471 | 3 | 0.00 |
| 02/08/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 02/08/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2345 | 2 | 2345 | 2 | 0.00 |
| 02/08/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 2131 | 2 | 2131 | 2 | 0.00 |
| 02/08/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 2236 | 2 | 2236 | 2 | 0.00 |
| 02/08/2010 | R204 On 05-August-10 | | | Bond Future | 8.20 | 99.9409 | 8.2040 | 99.9409 | 2,664.00 |
| 02/08/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 5953 | 6 | 5953 | 6 | 0.00 |
| 02/08/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 2882 | 3 | 2882 | 3 | 0.00 |
| 02/08/2010 | R204 On 05-August-10 | 8.75 | Call | Bond Future | 3167 | 3 | 3167 | 3 | 83.00 |
| 02/08/2010 | R204 On 05-August-10 | 8.25 | Call | Bond Future | 420 | 1 | 420 | 1 | 249.00 |
| 02/08/2010 | R204 On 05-August-10 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 83.00 |
| 02/08/2010 | R204 On 05-August-10 | 8.25 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 02/08/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 650.00 |
| 02/08/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 780.00 |
| 02/08/2010 | R204 On 04-November-10 | | | Bond Future | 8.26 | 101.6040 | 8.2610 | 101.6040 | 2,476.00 |
| 02/08/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 5697 | 6 | 5697 | 6 | 0.00 |
| 02/08/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 5452 | 6 | 5452 | 6 | 0.00 |
| 02/08/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 5940 | 6 | 5940 | 6 | 0.00 |
| 02/08/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 02/08/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 02/08/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 02/08/2010 | R204 On 03-February-11 | | | Bond Future | 8.30 | 99.3925 | 8.3030 | 99.3925 | 0.00 |
| 02/08/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2835 | 3 | 2835 | 3 | 0.00 |
| 02/08/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2667 | 3 | 2667 | 3 | 0.00 |
| 02/08/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 3008 | 3 | 3008 | 3 | 0.00 |
| 02/08/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 1629 | 2 | 1629 | 2 | 0.00 |
| 02/08/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 1844 | 2 | 1844 | 2 | 0.00 |
| 02/08/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 1733 | 2 | 1733 | 2 | 0.00 |
| 02/08/2010 | R204 On 05-May-11 | | | Bond Future | 8.33 | 101.2672 | 8.3340 | 101.2672 | 0.00 |
| 02/08/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 3099 | 3 | 3099 | 3 | 0.00 |
| 02/08/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2937 | 3 | 2937 | 3 | 0.00 |
| 02/08/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 3265 | 3 | 3265 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 02/08/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2303 | 2 | 2303 | 2 | 0.00 |
| 02/08/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 2193 | 2 | 2193 | 2 | 0.00 |
| 02/08/2010 | R206 On 05-August-10 | | | Bond Future | 7.40 | 100.8575 | 7.4030 | 100.8575 | 0.00 |
| 02/08/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 4631 | 5 | 4631 | 5 | 0.00 |
| 02/08/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R206 On 04-November-10 | | | Bond Future | 7.45 | 102.5359 | 7.4500 | 102.5359 | 0.00 |
| 02/08/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 2926 | 3 | 2926 | 3 | 0.00 |
| 02/08/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 3053 | 3 | 3053 | 3 | 0.00 |
| 02/08/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 02/08/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 02/08/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 02/08/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 02/08/2010 | R206 On 03-February-11 | | | Bond Future | 7.47 | 100.6034 | 7.4670 | 100.6034 | 0.00 |
| 02/08/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 1806 | 2 | 1806 | 2 | 0.00 |
| 02/08/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 1901 | 2 | 1901 | 2 | 0.00 |
| 02/08/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 1712 | 2 | 1712 | 2 | 0.00 |
| 02/08/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 469 | 0 | 469 | 0 | 0.00 |
| 02/08/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 403 | 0 | 403 | 0 | 0.00 |
| 02/08/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 435 | 0 | 435 | 0 | 0.00 |
| 02/08/2010 | R206 On 05-May-11 | | | Bond Future | 7.45 | 102.5150 | 7.4510 | 102.5150 | 0.00 |
| 02/08/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 02/08/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 02/08/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1060 | 1 | 1060 | 1 | 0.00 |
| 02/08/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 02/08/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 957 | 1 | 957 | 1 | 0.00 |
| 02/08/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 1009 | 1 | 1009 | 1 | 0.00 |
| 02/08/2010 | R207 On 05-August-10 | | | Bond Future | 8.28 | 93.9718 | 8.2840 | 93.9718 | 4,416.00 |
| 02/08/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 7137 | 7 | 7137 | 7 | 0.00 |
| 02/08/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 5729 | 6 | 5729 | 6 | 0.00 |
| 02/08/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 188 | 0 | 188 | 0 | 100.00 |
| 02/08/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 02/08/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 398 | 0 | 398 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 02/08/2010 | R207 On 04-November-10 | | | Bond Future | 8.34 | 95.5357 | 8.3360 | 95.5357 | 600.00 |
| 02/08/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 5585 | 6 | 5585 | 6 | 0.00 |
| 02/08/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 5335 | 5 | 5335 | 5 | 0.00 |
| 02/08/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 5832 | 6 | 5832 | 6 | 0.00 |
| 02/08/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 02/08/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 02/08/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 02/08/2010 | R207 On 03-February-11 | | | Bond Future | 8.38 | 93.6122 | 8.3760 | 93.6122 | 0.00 |
| 02/08/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3618 | 4 | 3618 | 4 | 0.00 |
| 02/08/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3425 | 4 | 3425 | 4 | 0.00 |
| 02/08/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3816 | 4 | 3816 | 4 | 0.00 |
| 02/08/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 1347 | 1 | 1347 | 1 | 0.00 |
| 02/08/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 1531 | 2 | 1531 | 2 | 0.00 |
| 02/08/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 1436 | 1 | 1436 | 1 | 0.00 |
| 02/08/2010 | R207 On 05-May-11 | | | Bond Future | 8.41 | 95.3779 | 8.4080 | 95.3779 | 0.00 |
| 02/08/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3074 | 3 | 3074 | 3 | 0.00 |
| 02/08/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 02/08/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 3243 | 3 | 3243 | 3 | 0.00 |
| 02/08/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2424 | 2 | 2424 | 2 | 0.00 |
| 02/08/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2666 | 3 | 2666 | 3 | 0.00 |
| 02/08/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2542 | 2 | 2542 | 2 | 0.00 |
| 02/08/2010 | R208 On 05-August-10 | | | Bond Future | 8.38 | 91.1498 | 8.3840 | 91.1498 | 10,666.00 |
| 02/08/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 6809 | 7 | 6809 | 7 | 0.00 |
| 02/08/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R208 On 04-November-10 | | | Bond Future | 8.44 | 89.2643 | 8.4380 | 89.2643 | 6,835.00 |
| 02/08/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 5261 | 5 | 5261 | 5 | 0.00 |
| 02/08/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 5518 | 6 | 5518 | 6 | 0.00 |
| 02/08/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 5007 | 5 | 5007 | 5 | 0.00 |
| 02/08/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 02/08/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 02/08/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 324 | 0 | 324 | 0 | 0.00 |
| 02/08/2010 | R208 On 03-February-11 | | | Bond Future | 8.48 | 90.8769 | 8.4790 | 90.8769 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3421 | 3 | 3421 | 3 | 0.00 |
| 02/08/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3617 | 4 | 3617 | 4 | 0.00 |
| 02/08/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3230 | 3 | 3230 | 3 | 0.00 |
| 02/08/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 1873 | 2 | 1873 | 2 | 0.00 |
| 02/08/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 1655 | 2 | 1655 | 2 | 0.00 |
| 02/08/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 1761 | 2 | 1761 | 2 | 0.00 |
| 02/08/2010 | R208 On 05-May-11 | | | Bond Future | 8.51 | 89.1872 | 8.5090 | 89.1872 | 0.00 |
| 02/08/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2910 | 3 | 2910 | 3 | 0.00 |
| 02/08/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3078 | 3 | 3078 | 3 | 0.00 |
| 02/08/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2746 | 3 | 2746 | 3 | 0.00 |
| 02/08/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 3107 | 3 | 3107 | 3 | 0.00 |
| 02/08/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2829 | 3 | 2829 | 3 | 0.00 |
| 02/08/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2965 | 3 | 2965 | 3 | 0.00 |
| 02/08/2010 | R209 On 05-August-10 | | | Bond Future | 8.41 | 79.7422 | 8.4120 | 79.7422 | 1,281.00 |
| 02/08/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 2800 | 3 | 2800 | 3 | 0.00 |
| 02/08/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 02/08/2010 | R209 On 04-November-10 | | | Bond Future | 8.45 | 77.9257 | 8.4480 | 77.9257 | 2,406.00 |
| 02/08/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 5287 | 5 | 5287 | 5 | 0.00 |
| 02/08/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 5590 | 6 | 5590 | 6 | 0.00 |
| 02/08/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 4989 | 5 | 4989 | 5 | 0.00 |
| 02/08/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 922 | 1 | 922 | 1 | 0.00 |
| 02/08/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 754 | 1 | 754 | 1 | 0.00 |
| 02/08/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 834 | 1 | 834 | 1 | 0.00 |
| 02/08/2010 | R209 On 03-February-11 | | | Bond Future | 8.48 | 79.3246 | 8.4750 | 79.3246 | 0.00 |
| 02/08/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 5958 | 6 | 5958 | 6 | 0.00 |
| 02/08/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 6234 | 6 | 6234 | 6 | 0.00 |
| 02/08/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 5685 | 6 | 5685 | 6 | 0.00 |
| 02/08/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 1851 | 2 | 1851 | 2 | 0.00 |
| 02/08/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 1633 | 2 | 1633 | 2 | 0.00 |
| 02/08/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 1739 | 2 | 1739 | 2 | 0.00 |
| 02/08/2010 | R209 On 05-May-11 | | | Bond Future | 8.49 | 77.6689 | 8.4940 | 77.6689 | 0.00 |
| 02/08/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4058 | 4 | 4058 | 4 | 0.00 |
| 02/08/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4288 | 4 | 4288 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3833 | 4 | 3833 | 4 | 0.00 |
| 02/08/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 4203 | 4 | 4203 | 4 | 0.00 |
| 02/08/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 3822 | 4 | 3822 | 4 | 0.00 |
| 02/08/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4008 | 4 | 4008 | 4 | 0.00 |
| 02/08/2010 | R210 On 05-August-10 | | | Bond Future | 3.00 | 95.1276 | 2.9980 | 95.1276 | 0.00 |
| 02/08/2010 | R210 On 05-August-10 | 3.10 | Call | Bond Future | 1333 | 1 | 1333 | 1 | 0.00 |
| 02/08/2010 | R210 On 05-August-10 | 3.15 | Call | Bond Future | 1978 | 2 | 1978 | 2 | 0.00 |
| 02/08/2010 | R210 On 05-August-10 | 3.05 | Call | Bond Future | 682 | 0 | 682 | 0 | 0.00 |
| 02/08/2010 | R210 On 05-August-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R210 On 05-August-10 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R210 On 05-August-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R210 On 04-November-10 | | | Bond Future | 3.05 | 93.9230 | 3.0450 | 93.9230 | 0.00 |
| 02/08/2010 | R210 On 04-November-10 | 3.10 | Call | Bond Future | 709 | 0 | 709 | 0 | 0.00 |
| 02/08/2010 | R210 On 04-November-10 | 3.05 | Call | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 02/08/2010 | R210 On 04-November-10 | 3.15 | Call | Bond Future | 1347 | 1 | 1347 | 1 | 0.00 |
| 02/08/2010 | R210 On 04-November-10 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R210 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R210 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R211 On 05-August-10 | | | Bond Future | 2.75 | 98.4616 | 2.7450 | 98.4616 | 0.00 |
| 02/08/2010 | R211 On 05-August-10 | 2.75 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 02/08/2010 | R211 On 05-August-10 | 2.80 | Call | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 02/08/2010 | R211 On 05-August-10 | 2.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R211 On 05-August-10 | 2.70 | Put | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 02/08/2010 | R211 On 05-August-10 | 2.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R211 On 05-August-10 | 2.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R211 On 04-November-10 | | | Bond Future | 2.85 | 98.5435 | 2.8480 | 98.5435 | 0.00 |
| 02/08/2010 | R211 On 04-November-10 | 2.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R211 On 04-November-10 | 2.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R211 On 04-November-10 | 2.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R211 On 04-November-10 | 2.80 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 02/08/2010 | R211 On 04-November-10 | 2.70 | Put | Bond Future | 834 | 1 | 834 | 1 | 0.00 |
| 02/08/2010 | R211 On 04-November-10 | 2.75 | Put | Bond Future | 551 | 1 | 551 | 1 | 0.00 |
| 02/08/2010 | R212 On 05-August-10 | | | Bond Future | 3.03 | 97.4142 | 3.0280 | 97.4142 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | R212 On 05-August-10 | 3.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R212 On 05-August-10 | 3.05 | Call | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 02/08/2010 | R212 On 05-August-10 | 2.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R212 On 05-August-10 | 2.95 | Put | Bond Future | 743 | 1 | 743 | 1 | 0.00 |
| 02/08/2010 | R212 On 05-August-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R212 On 05-August-10 | 3.00 | Put | Bond Future | 266 | 0 | 266 | 0 | 0.00 |
| 02/08/2010 | R212 On 04-November-10 | | | Bond Future | 3.10 | 97.4922 | 3.0960 | 97.4922 | 0.00 |
| 02/08/2010 | R212 On 04-November-10 | 3.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R212 On 04-November-10 | 3.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R212 On 04-November-10 | 2.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2010 | R212 On 04-November-10 | 2.95 | Put | Bond Future | 1361 | 1 | 1361 | 1 | 0.00 |
| 02/08/2010 | R212 On 04-November-10 | 3.05 | Put | Bond Future | 426 | 0 | 426 | 0 | 0.00 |
| 02/08/2010 | R212 On 04-November-10 | 3.00 | Put | Bond Future | 892 | 1 | 892 | 1 | 0.00 |
| 02/08/2010 | TRT1 On 05-August-10 | | | Index Future | 326.08 | 326.1460 | 326.0810 | 326.1460 | 100.00 |
| 02/08/2010 | TRT1 On 04-November-10 | | | Index Future | 331.51 | 331.5740 | 331.5080 | 331.5740 | 0.00 |
| 02/08/2010 | TRT1 On 03-February-11 | | | Index Future | 337.49 | 337.5590 | 337.4900 | 337.5590 | 0.00 |
| 03/08/2010 | AL7T On 05-August-10 | | | Index Future | 357.04 | 357.5320 | 357.0370 | 357.5320 | 1.00 |
| 03/08/2010 | AL7T On 04-November-10 | | | Index Future | 362.96 | 363.4620 | 362.9590 | 363.4620 | 38.00 |
| 03/08/2010 | ALBI On 05-August-10 | | | Index Future | 328.81 | 329.0730 | 328.8060 | 329.0730 | 20.00 |
| 03/08/2010 | ALBI On 04-November-10 | | | Index Future | 334.28 | 334.5490 | 334.2780 | 334.5490 | 1,225.00 |
| 03/08/2010 | ALBI On 03-February-11 | | | Index Future | 340.01 | 340.2540 | 340.0050 | 340.2540 | 0.00 |
| 03/08/2010 | CRD1 On 05-August-10 | | | Index Future | 145.04 | 145.1320 | 145.0350 | 145.1320 | 2.00 |
| 03/08/2010 | CRD1 On 04-November-10 | | | Index Future | 147.45 | 147.5480 | 147.4490 | 147.5480 | 0.00 |
| 03/08/2010 | CRD1 On 03-February-11 | | | Index Future | 150.11 | 150.2100 | 150.1090 | 150.2100 | 0.00 |
| 03/08/2010 | GOVI On 05-August-10 | | | GOVI | 329.68 | 329.9590 | 329.6820 | 329.9590 | 171.00 |
| 03/08/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 140820 | 14 | 140820 | 14 | 0.00 |
| 03/08/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | GOVI On 04-November-10 | | | GOVI | 335.17 | 335.4500 | 335.1680 | 335.4500 | 116.00 |
| 03/08/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 61680 | 6 | 61680 | 6 | 0.00 |
| 03/08/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 61580 | 6 | 61580 | 6 | 0.00 |
| 03/08/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 61780 | 6 | 61780 | 6 | 0.00 |
| 03/08/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/08/2010 | ILBI On 05-August-10 | | | Index Future | 383.51 | 383.1830 | 383.5080 | 383.1830 | 12.00 |
| 03/08/2010 | ILBI On 04-November-10 | | | Index Future | 390.02 | 389.6760 | 390.0170 | 389.6760 | 494.00 |
| 03/08/2010 | ILBI On 03-February-11 | | | Index Future | 410.21 | 409.7790 | 410.2130 | 409.7790 | 0.00 |
| 03/08/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0124 | 6.8941 | 0.0124 | 0.00 |
| 03/08/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 03/08/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 03/08/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 03/08/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 03/08/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 03/08/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 03/08/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.50 | 93.5000 | 6.5000 | 93.5000 | 1,000.00 |
| 03/08/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.47 | 93.5300 | 6.4700 | 93.5300 | 1,000.00 |
| 03/08/2010 | JBAF On 20-October-10 | | | Jibar Tradeable Future | 6.22 | 93.7800 | 6.2200 | 93.7800 | 0.00 |
| 03/08/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 6.20 | 93.8000 | 6.2000 | 93.8000 | 0.00 |
| 03/08/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 6.20 | 93.8000 | 6.2000 | 93.8000 | 0.00 |
| 03/08/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 6.20 | 93.8000 | 6.2000 | 93.8000 | 0.00 |
| 03/08/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 6.25 | 93.7500 | 6.2500 | 93.7500 | 5,500.00 |
| 03/08/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 6.35 | 93.6500 | 6.3500 | 93.6500 | 4,500.00 |
| 03/08/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 6.50 | 93.5000 | 6.5000 | 93.5000 | 6,000.00 |
| 03/08/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.70 | 93.3000 | 6.7000 | 93.3000 | 5,000.00 |
| 03/08/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.95 | 93.0500 | 6.9500 | 93.0500 | 0.00 |
| 03/08/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.05 | 92.9500 | 7.0500 | 92.9500 | 0.00 |
| 03/08/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 92.6710 | 7.3290 | 92.6710 | 0.00 |
| 03/08/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 03/08/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/08/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/08/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/08/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/08/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/08/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/08/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/08/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/08/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 03/08/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | OTH1 On 05-August-10 | | | Index Future | 323.72 | 323.9300 | 323.7190 | 323.9300 | 3.00 |
| 03/08/2010 | OTH1 On 04-November-10 | | | Index Future | 329.11 | 329.3210 | 329.1060 | 329.3210 | 0.00 |
| 03/08/2010 | OTH1 On 03-February-11 | | | Index Future | 335.04 | 335.2630 | 335.0430 | 335.2630 | 0.00 |
| 03/08/2010 | R157 On 05-August-10 | | | Bond Future | 7.61 | 130.0252 | 7.6130 | 130.0252 | 3,768.00 |
| 03/08/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 5290 | 5 | 5290 | 5 | 0.00 |
| 03/08/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 4152 | 4 | 4152 | 4 | 0.00 |
| 03/08/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 6414 | 7 | 6414 | 7 | 0.00 |
| 03/08/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 14 | 0 | 14 | 0 | 500.00 |
| 03/08/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 3000 | 3 | 3000 | 3 | 500.00 |
| 03/08/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 556 | 0 | 556 | 0 | 0.00 |
| 03/08/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,500.00 |
| 03/08/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R157 On 04-November-10 | | | Bond Future | 7.67 | 125.3678 | 7.6680 | 125.3678 | 4,510.00 |
| 03/08/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 3881 | 4 | 3881 | 4 | 0.00 |
| 03/08/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 4079 | 4 | 4079 | 4 | 0.00 |
| 03/08/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 767 | 1 | 767 | 1 | 500.00 |
| 03/08/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 3685 | 4 | 3685 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 03/08/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 1535 | 1 | 1535 | 1 | 0.00 |
| 03/08/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 03/08/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 03/08/2010 | R157 On 03-February-11 | | | Bond Future | 7.70 | 127.6165 | 7.7020 | 127.6165 | 0.00 |
| 03/08/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2020 | 2 | 2020 | 2 | 0.00 |
| 03/08/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1889 | 2 | 1889 | 2 | 0.00 |
| 03/08/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2156 | 2 | 2156 | 2 | 0.00 |
| 03/08/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 03/08/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 1251 | 1 | 1251 | 1 | 0.00 |
| 03/08/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 1167 | 1 | 1167 | 1 | 0.00 |
| 03/08/2010 | R157 On 05-May-11 | | | Bond Future | 7.70 | 123.2085 | 7.7020 | 123.2085 | 0.00 |
| 03/08/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 03/08/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1798 | 2 | 1798 | 2 | 0.00 |
| 03/08/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2028 | 2 | 2028 | 2 | 0.00 |
| 03/08/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 03/08/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1806 | 2 | 1806 | 2 | 0.00 |
| 03/08/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1713 | 2 | 1713 | 2 | 0.00 |
| 03/08/2010 | R186 On 05-August-10 | | | Bond Future | 8.45 | 119.4082 | 8.4530 | 119.4082 | 11,371.00 |
| 03/08/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 7533 | 8 | 7533 | 8 | 0.00 |
| 03/08/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 2894 | 3 | 2894 | 3 | 816.00 |
| 03/08/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 11898 | 12 | 11898 | 12 | 0.00 |
| 03/08/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 13984 | 14 | 13984 | 14 | 0.00 |
| 03/08/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 655 | 1 | 655 | 1 | 144.00 |
| 03/08/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 5249 | 5 | 5249 | 5 | 48.00 |
| 03/08/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 48.00 |
| 03/08/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 03/08/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 03/08/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 960.00 |
| 03/08/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R186 On 04-November-10 | | | Bond Future | 8.50 | 121.3931 | 8.5000 | 121.3931 | 12,012.00 |
| 03/08/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 7667 | 8 | 7667 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 8047 | 8 | 8047 | 8 | 0.00 |
| 03/08/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 4172 | 4 | 4172 | 4 | 10,900.00 |
| 03/08/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 7291 | 7 | 7291 | 7 | 0.00 |
| 03/08/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 726 | 1 | 726 | 1 | 0.00 |
| 03/08/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 1763 | 2 | 1763 | 2 | 0.00 |
| 03/08/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 03/08/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 654 | 1 | 654 | 1 | 0.00 |
| 03/08/2010 | R186 On 03-February-11 | | | Bond Future | 8.54 | 118.2821 | 8.5370 | 118.2821 | 0.00 |
| 03/08/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 6456 | 6 | 6456 | 6 | 0.00 |
| 03/08/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 6780 | 7 | 6780 | 7 | 0.00 |
| 03/08/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 6137 | 6 | 6137 | 6 | 0.00 |
| 03/08/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 2247 | 2 | 2247 | 2 | 0.00 |
| 03/08/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |
| 03/08/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 2108 | 2 | 2108 | 2 | 0.00 |
| 03/08/2010 | R186 On 05-May-11 | | | Bond Future | 8.57 | 120.5127 | 8.5650 | 120.5127 | 0.00 |
| 03/08/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5583 | 6 | 5583 | 6 | 0.00 |
| 03/08/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5869 | 6 | 5869 | 6 | 0.00 |
| 03/08/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 5304 | 5 | 5304 | 5 | 0.00 |
| 03/08/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 4027 | 4 | 4027 | 4 | 0.00 |
| 03/08/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3659 | 4 | 3659 | 4 | 0.00 |
| 03/08/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 03/08/2010 | R189 On 05-August-10 | | | Bond Future | 1.42 | 114.7001 | 1.4230 | 114.7001 | 0.00 |
| 03/08/2010 | R189 On 05-August-10 | 1.75 | Call | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 03/08/2010 | R189 On 05-August-10 | 1.70 | Call | Bond Future | 765 | 1 | 765 | 1 | 0.00 |
| 03/08/2010 | R189 On 05-August-10 | 1.80 | Call | Bond Future | 1040 | 1 | 1040 | 1 | 0.00 |
| 03/08/2010 | R189 On 05-August-10 | 1.80 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 03/08/2010 | R189 On 05-August-10 | 1.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R189 On 05-August-10 | 1.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R189 On 04-November-10 | | | Bond Future | 1.53 | 111.6934 | 1.5340 | 111.6934 | 0.00 |
| 03/08/2010 | R189 On 04-November-10 | 1.75 | Call | Bond Future | 538 | 1 | 538 | 1 | 0.00 |
| 03/08/2010 | R189 On 04-November-10 | 1.80 | Call | Bond Future | 662 | 1 | 662 | 1 | 0.00 |
| 03/08/2010 | R189 On 04-November-10 | 1.70 | Call | Bond Future | 413 | 0 | 413 | 0 | 0.00 |
| 03/08/2010 | R189 On 04-November-10 | 1.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | R189 On 04-November-10 | 1.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R189 On 04-November-10 | 1.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R197 On 05-August-10 | | | Bond Future | 2.92 | 129.0615 | 2.9180 | 129.0615 | 0.00 |
| 03/08/2010 | R197 On 05-August-10 | 3.05 | Call | Bond Future | 1674 | 1 | 1674 | 1 | 0.00 |
| 03/08/2010 | R197 On 05-August-10 | 3.00 | Call | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 03/08/2010 | R197 On 05-August-10 | 3.10 | Call | Bond Future | 2301 | 2 | 2301 | 2 | 0.00 |
| 03/08/2010 | R197 On 05-August-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R197 On 05-August-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R197 On 05-August-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R197 On 04-November-10 | | | Bond Future | 2.98 | 129.1663 | 2.9830 | 129.1663 | 0.00 |
| 03/08/2010 | R197 On 04-November-10 | 3.05 | Call | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 03/08/2010 | R197 On 04-November-10 | 3.10 | Call | Bond Future | 1448 | 1 | 1448 | 1 | 0.00 |
| 03/08/2010 | R197 On 04-November-10 | 3.00 | Call | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 03/08/2010 | R197 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R197 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R197 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R201 On 05-August-10 | | | Bond Future | 7.54 | 105.6936 | 7.5430 | 105.6936 | 486.00 |
| 03/08/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 5304 | 5 | 5304 | 5 | 0.00 |
| 03/08/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R201 On 04-November-10 | | | Bond Future | 7.59 | 107.4519 | 7.5940 | 107.4519 | 1,364.00 |
| 03/08/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 3270 | 3 | 3270 | 3 | 0.00 |
| 03/08/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 3426 | 3 | 3426 | 3 | 0.00 |
| 03/08/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 3113 | 3 | 3113 | 3 | 0.00 |
| 03/08/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 03/08/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 03/08/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 03/08/2010 | R201 On 03-February-11 | | | Bond Future | 7.62 | 104.9588 | 7.6210 | 104.9588 | 0.00 |
| 03/08/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 03/08/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1838 | 2 | 1838 | 2 | 0.00 |
| 03/08/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 03/08/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 634 | 1 | 634 | 1 | 0.00 |
| 03/08/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 736 | 1 | 736 | 1 | 0.00 |
| 03/08/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 684 | 1 | 684 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | R201 On 05-May-11 | | | Bond Future | 7.62 | 106.9498 | 7.6180 | 106.9498 | 0.00 |
| 03/08/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1604 | 2 | 1604 | 2 | 0.00 |
| 03/08/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1513 | 2 | 1513 | 2 | 0.00 |
| 03/08/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 03/08/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 1123 | 1 | 1123 | 1 | 0.00 |
| 03/08/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 1253 | 1 | 1253 | 1 | 0.00 |
| 03/08/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 03/08/2010 | R202 On 05-August-10 | | | Bond Future | 2.93 | 109.3871 | 2.9290 | 109.3871 | 0.00 |
| 03/08/2010 | R202 On 05-August-10 | 3.05 | Call | Bond Future | 2119 | 2 | 2119 | 2 | 0.00 |
| 03/08/2010 | R202 On 05-August-10 | 3.10 | Call | Bond Future | 2979 | 3 | 2979 | 3 | 0.00 |
| 03/08/2010 | R202 On 05-August-10 | 3.00 | Call | Bond Future | 1250 | 1 | 1250 | 1 | 0.00 |
| 03/08/2010 | R202 On 05-August-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R202 On 05-August-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R202 On 05-August-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R202 On 04-November-10 | | | Bond Future | 2.97 | 109.4709 | 2.9680 | 109.4709 | 0.00 |
| 03/08/2010 | R202 On 04-November-10 | 3.05 | Call | Bond Future | 1419 | 1 | 1419 | 1 | 0.00 |
| 03/08/2010 | R202 On 04-November-10 | 3.00 | Call | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 03/08/2010 | R202 On 04-November-10 | 3.10 | Call | Bond Future | 2273 | 2 | 2273 | 2 | 0.00 |
| 03/08/2010 | R202 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R202 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R202 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R203 On 05-August-10 | | | Bond Future | 8.14 | 104.1574 | 8.1430 | 104.1574 | 3,184.00 |
| 03/08/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 5689 | 6 | 5689 | 6 | 0.00 |
| 03/08/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R203 On 04-November-10 | | | Bond Future | 8.21 | 101.7219 | 8.2070 | 101.7219 | 2,215.00 |
| 03/08/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 5360 | 6 | 5360 | 6 | 0.00 |
| 03/08/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 5137 | 5 | 5137 | 5 | 0.00 |
| 03/08/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 5581 | 6 | 5581 | 6 | 0.00 |
| 03/08/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 03/08/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 03/08/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 03/08/2010 | R203 On 03-February-11 | | | Bond Future | 8.26 | 103.5552 | 8.2570 | 103.5552 | 0.00 |
| 03/08/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2615 | 3 | 2615 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2774 | 3 | 2774 | 3 | 0.00 |
| 03/08/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2460 | 3 | 2460 | 3 | 0.00 |
| 03/08/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 1499 | 1 | 1499 | 1 | 0.00 |
| 03/08/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 1320 | 1 | 1320 | 1 | 0.00 |
| 03/08/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 1407 | 1 | 1407 | 1 | 0.00 |
| 03/08/2010 | R203 On 05-May-11 | | | Bond Future | 8.29 | 101.3352 | 8.2870 | 101.3352 | 0.00 |
| 03/08/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2188 | 2 | 2188 | 2 | 0.00 |
| 03/08/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2321 | 2 | 2321 | 2 | 0.00 |
| 03/08/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2059 | 2 | 2059 | 2 | 0.00 |
| 03/08/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2483 | 2 | 2483 | 2 | 0.00 |
| 03/08/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 2258 | 2 | 2258 | 2 | 0.00 |
| 03/08/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 2368 | 2 | 2368 | 2 | 0.00 |
| 03/08/2010 | R204 On 05-August-10 | | | Bond Future | 8.23 | 99.8817 | 8.2330 | 99.8817 | 2,664.00 |
| 03/08/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 5782 | 6 | 5782 | 6 | 0.00 |
| 03/08/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |
| 03/08/2010 | R204 On 05-August-10 | 8.25 | Call | Bond Future | 267 | 0 | 267 | 0 | 249.00 |
| 03/08/2010 | R204 On 05-August-10 | 8.75 | Call | Bond Future | 2995 | 3 | 2995 | 3 | 83.00 |
| 03/08/2010 | R204 On 05-August-10 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 83.00 |
| 03/08/2010 | R204 On 05-August-10 | 8.25 | Put | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 03/08/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 650.00 |
| 03/08/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 780.00 |
| 03/08/2010 | R204 On 04-November-10 | | | Bond Future | 8.29 | 101.5462 | 8.2920 | 101.5462 | 2,476.00 |
| 03/08/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 5531 | 6 | 5531 | 6 | 0.00 |
| 03/08/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 5772 | 6 | 5772 | 6 | 0.00 |
| 03/08/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 5288 | 5 | 5288 | 5 | 0.00 |
| 03/08/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 230 | 0 | 230 | 0 | 0.00 |
| 03/08/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 03/08/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 03/08/2010 | R204 On 03-February-11 | | | Bond Future | 8.34 | 99.3362 | 8.3350 | 99.3362 | 0.00 |
| 03/08/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 03/08/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2560 | 3 | 2560 | 3 | 0.00 |
| 03/08/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2894 | 3 | 2894 | 3 | 0.00 |
| 03/08/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 1695 | 2 | 1695 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 1917 | 2 | 1917 | 2 | 0.00 |
| 03/08/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 1802 | 2 | 1802 | 2 | 0.00 |
| 03/08/2010 | R204 On 05-May-11 | | | Bond Future | 8.37 | 101.2067 | 8.3670 | 101.2067 | 0.00 |
| 03/08/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2993 | 3 | 2993 | 3 | 0.00 |
| 03/08/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 03/08/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 3156 | 3 | 3156 | 3 | 0.00 |
| 03/08/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 2160 | 2 | 2160 | 2 | 0.00 |
| 03/08/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 03/08/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 2268 | 2 | 2268 | 2 | 0.00 |
| 03/08/2010 | R206 On 05-August-10 | | | Bond Future | 7.42 | 100.8307 | 7.4230 | 100.8307 | 0.00 |
| 03/08/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 4571 | 5 | 4571 | 5 | 0.00 |
| 03/08/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R206 On 04-November-10 | | | Bond Future | 7.47 | 102.5080 | 7.4710 | 102.5080 | 0.00 |
| 03/08/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 2870 | 3 | 2870 | 3 | 0.00 |
| 03/08/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 2743 | 3 | 2743 | 3 | 0.00 |
| 03/08/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 2996 | 3 | 2996 | 3 | 0.00 |
| 03/08/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 03/08/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 03/08/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 03/08/2010 | R206 On 03-February-11 | | | Bond Future | 7.49 | 100.5749 | 7.4910 | 100.5749 | 0.00 |
| 03/08/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 03/08/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 1853 | 2 | 1853 | 2 | 0.00 |
| 03/08/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 1666 | 2 | 1666 | 2 | 0.00 |
| 03/08/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 485 | 0 | 485 | 0 | 0.00 |
| 03/08/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 417 | 0 | 417 | 0 | 0.00 |
| 03/08/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 450 | 0 | 450 | 0 | 0.00 |
| 03/08/2010 | R206 On 05-May-11 | | | Bond Future | 7.48 | 102.4839 | 7.4770 | 102.4839 | 0.00 |
| 03/08/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 03/08/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1158 | 1 | 1158 | 1 | 0.00 |
| 03/08/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 03/08/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 03/08/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 03/08/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 1036 | 1 | 1036 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | R207 On 05-August-10 | | | Bond Future | 8.29 | 93.8482 | 8.2930 | 93.8482 | 4,416.00 |
| 03/08/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 7081 | 7 | 7081 | 7 | 0.00 |
| 03/08/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 5673 | 6 | 5673 | 6 | 0.00 |
| 03/08/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 120 | 0 | 120 | 0 | 100.00 |
| 03/08/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 03/08/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 386 | 0 | 386 | 0 | 0.00 |
| 03/08/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 03/08/2010 | R207 On 04-November-10 | | | Bond Future | 8.35 | 95.4146 | 8.3460 | 95.4146 | 800.00 |
| 03/08/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 5526 | 6 | 5526 | 6 | 0.00 |
| 03/08/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 5773 | 6 | 5773 | 6 | 0.00 |
| 03/08/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 5277 | 5 | 5277 | 5 | 0.00 |
| 03/08/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 03/08/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 03/08/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 03/08/2010 | R207 On 03-February-11 | | | Bond Future | 8.39 | 93.4877 | 8.3860 | 93.4877 | 0.00 |
| 03/08/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3574 | 4 | 3574 | 4 | 0.00 |
| 03/08/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3382 | 3 | 3382 | 3 | 0.00 |
| 03/08/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3770 | 4 | 3770 | 4 | 0.00 |
| 03/08/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 1360 | 1 | 1360 | 1 | 0.00 |
| 03/08/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 1547 | 2 | 1547 | 2 | 0.00 |
| 03/08/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 1451 | 1 | 1451 | 1 | 0.00 |
| 03/08/2010 | R207 On 05-May-11 | | | Bond Future | 8.42 | 95.2501 | 8.4180 | 95.2501 | 0.00 |
| 03/08/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 03/08/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2874 | 3 | 2874 | 3 | 0.00 |
| 03/08/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 3205 | 3 | 3205 | 3 | 0.00 |
| 03/08/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2444 | 2 | 2444 | 2 | 0.00 |
| 03/08/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2689 | 3 | 2689 | 3 | 0.00 |
| 03/08/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2564 | 3 | 2564 | 3 | 0.00 |
| 03/08/2010 | R208 On 05-August-10 | | | Bond Future | 8.40 | 91.0855 | 8.4030 | 91.0855 | 10,666.00 |
| 03/08/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 6687 | 7 | 6687 | 7 | 0.00 |
| 03/08/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R208 On 04-November-10 | | | Bond Future | 8.46 | 89.2011 | 8.4580 | 89.2011 | 6,835.00 |
| 03/08/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 5147 | 5 | 5147 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 4894 | 5 | 4894 | 5 | 0.00 |
| 03/08/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 5403 | 6 | 5403 | 6 | 0.00 |
| 03/08/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 03/08/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 377 | 0 | 377 | 0 | 0.00 |
| 03/08/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 336 | 0 | 336 | 0 | 0.00 |
| 03/08/2010 | R208 On 03-February-11 | | | Bond Future | 8.50 | 90.8087 | 8.4990 | 90.8087 | 0.00 |
| 03/08/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3338 | 3 | 3338 | 3 | 0.00 |
| 03/08/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3532 | 4 | 3532 | 4 | 0.00 |
| 03/08/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3149 | 3 | 3149 | 3 | 0.00 |
| 03/08/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 1916 | 2 | 1916 | 2 | 0.00 |
| 03/08/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 1694 | 2 | 1694 | 2 | 0.00 |
| 03/08/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 1802 | 2 | 1802 | 2 | 0.00 |
| 03/08/2010 | R208 On 05-May-11 | | | Bond Future | 8.53 | 89.1202 | 8.5310 | 89.1202 | 0.00 |
| 03/08/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2836 | 3 | 2836 | 3 | 0.00 |
| 03/08/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3002 | 3 | 3002 | 3 | 0.00 |
| 03/08/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2675 | 3 | 2675 | 3 | 0.00 |
| 03/08/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 3170 | 3 | 3170 | 3 | 0.00 |
| 03/08/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2887 | 3 | 2887 | 3 | 0.00 |
| 03/08/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 03/08/2010 | R209 On 05-August-10 | | | Bond Future | 8.41 | 79.6654 | 8.4120 | 79.6654 | 1,281.00 |
| 03/08/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 03/08/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R209 On 04-November-10 | | | Bond Future | 8.45 | 77.8410 | 8.4480 | 77.8410 | 2,406.00 |
| 03/08/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 5277 | 5 | 5277 | 5 | 0.00 |
| 03/08/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 5580 | 6 | 5580 | 6 | 0.00 |
| 03/08/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 4978 | 5 | 4978 | 5 | 0.00 |
| 03/08/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 911 | 1 | 911 | 1 | 0.00 |
| 03/08/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 03/08/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 824 | 1 | 824 | 1 | 0.00 |
| 03/08/2010 | R209 On 03-February-11 | | | Bond Future | 8.47 | 79.2404 | 8.4740 | 79.2404 | 0.00 |
| 03/08/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 5956 | 6 | 5956 | 6 | 0.00 |
| 03/08/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 6232 | 6 | 6232 | 6 | 0.00 |
| 03/08/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 5682 | 6 | 5682 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 1840 | 2 | 1840 | 2 | 0.00 |
| 03/08/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 1622 | 2 | 1622 | 2 | 0.00 |
| 03/08/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 1728 | 2 | 1728 | 2 | 0.00 |
| 03/08/2010 | R209 On 05-May-11 | | | Bond Future | 8.49 | 77.5852 | 8.4940 | 77.5852 | 0.00 |
| 03/08/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 4051 | 4 | 4051 | 4 | 0.00 |
| 03/08/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 4280 | 4 | 4280 | 4 | 0.00 |
| 03/08/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3826 | 4 | 3826 | 4 | 0.00 |
| 03/08/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 4196 | 4 | 4196 | 4 | 0.00 |
| 03/08/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 3814 | 4 | 3814 | 4 | 0.00 |
| 03/08/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4001 | 4 | 4001 | 4 | 0.00 |
| 03/08/2010 | R210 On 05-August-10 | | | Bond Future | 3.00 | 95.5220 | 2.9990 | 95.5220 | 0.00 |
| 03/08/2010 | R210 On 05-August-10 | 3.10 | Call | Bond Future | 1320 | 1 | 1320 | 1 | 0.00 |
| 03/08/2010 | R210 On 05-August-10 | 3.15 | Call | Bond Future | 1965 | 2 | 1965 | 2 | 0.00 |
| 03/08/2010 | R210 On 05-August-10 | 3.05 | Call | Bond Future | 669 | 1 | 669 | 1 | 0.00 |
| 03/08/2010 | R210 On 05-August-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R210 On 05-August-10 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R210 On 05-August-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R210 On 04-November-10 | | | Bond Future | 3.05 | 94.3103 | 3.0450 | 94.3103 | 0.00 |
| 03/08/2010 | R210 On 04-November-10 | 3.10 | Call | Bond Future | 709 | 1 | 709 | 1 | 0.00 |
| 03/08/2010 | R210 On 04-November-10 | 3.05 | Call | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 03/08/2010 | R210 On 04-November-10 | 3.15 | Call | Bond Future | 1347 | 1 | 1347 | 1 | 0.00 |
| 03/08/2010 | R210 On 04-November-10 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R210 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R210 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R211 On 05-August-10 | | | Bond Future | 2.75 | 98.6309 | 2.7460 | 98.6309 | 0.00 |
| 03/08/2010 | R211 On 05-August-10 | 2.75 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 03/08/2010 | R211 On 05-August-10 | 2.80 | Call | Bond Future | 315 | 0 | 315 | 0 | 0.00 |
| 03/08/2010 | R211 On 05-August-10 | 2.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R211 On 05-August-10 | 2.70 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 03/08/2010 | R211 On 05-August-10 | 2.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R211 On 05-August-10 | 2.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R211 On 04-November-10 | | | Bond Future | 2.85 | 98.7115 | 2.8480 | 98.7115 | 0.00 |
| 03/08/2010 | R211 On 04-November-10 | 2.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | R211 On 04-November-10 | 2.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R211 On 04-November-10 | 2.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R211 On 04-November-10 | 2.80 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 03/08/2010 | R211 On 04-November-10 | 2.70 | Put | Bond Future | 834 | 1 | 834 | 1 | 0.00 |
| 03/08/2010 | R211 On 04-November-10 | 2.75 | Put | Bond Future | 551 | 1 | 551 | 1 | 0.00 |
| 03/08/2010 | R212 On 05-August-10 | | | Bond Future | 3.03 | 97.4047 | 3.0280 | 97.4047 | 0.00 |
| 03/08/2010 | R212 On 05-August-10 | 3.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R212 On 05-August-10 | 3.05 | Call | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 03/08/2010 | R212 On 05-August-10 | 2.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R212 On 05-August-10 | 2.95 | Put | Bond Future | 743 | 1 | 743 | 1 | 0.00 |
| 03/08/2010 | R212 On 05-August-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R212 On 05-August-10 | 3.00 | Put | Bond Future | 266 | 0 | 266 | 0 | 0.00 |
| 03/08/2010 | R212 On 04-November-10 | | | Bond Future | 3.10 | 97.4922 | 3.0960 | 97.4922 | 0.00 |
| 03/08/2010 | R212 On 04-November-10 | 3.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R212 On 04-November-10 | 3.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R212 On 04-November-10 | 2.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/08/2010 | R212 On 04-November-10 | 2.95 | Put | Bond Future | 1361 | 1 | 1361 | 1 | 0.00 |
| 03/08/2010 | R212 On 04-November-10 | 3.05 | Put | Bond Future | 426 | 0 | 426 | 0 | 0.00 |
| 03/08/2010 | R212 On 04-November-10 | 3.00 | Put | Bond Future | 892 | 1 | 892 | 1 | 0.00 |
| 03/08/2010 | TRT1 On 05-August-10 | | | Index Future | 325.81 | 326.0810 | 325.8100 | 326.0810 | 100.00 |
| 03/08/2010 | TRT1 On 04-November-10 | | | Index Future | 331.23 | 331.5080 | 331.2320 | 331.5080 | 0.00 |
| 03/08/2010 | TRT1 On 03-February-11 | | | Index Future | 337.21 | 337.4900 | 337.2080 | 337.4900 | 0.00 |
| 04/08/2010 | AL7T On 05-August-10 | | | Index Future | 355.73 | 357.0370 | 355.7290 | 357.0370 | 0.00 |
| 04/08/2010 | AL7T On 04-November-10 | | | Index Future | 361.63 | 362.9590 | 361.6300 | 362.9590 | 38.00 |
| 04/08/2010 | ALBI On 05-August-10 | | | Index Future | 327.65 | 328.8060 | 327.6540 | 328.8060 | 20.00 |
| 04/08/2010 | ALBI On 04-November-10 | | | Index Future | 333.11 | 334.2780 | 333.1070 | 334.2780 | 1,225.00 |
| 04/08/2010 | ALBI On 03-February-11 | | | Index Future | 338.83 | 340.0050 | 338.8300 | 340.0050 | 0.00 |
| 04/08/2010 | CRD1 On 05-August-10 | | | Index Future | 144.79 | 145.0350 | 144.7880 | 145.0350 | 0.00 |
| 04/08/2010 | CRD1 On 04-November-10 | | | Index Future | 147.20 | 147.4490 | 147.1970 | 147.4490 | 2.00 |
| 04/08/2010 | CRD1 On 03-February-11 | | | Index Future | 149.85 | 150.1090 | 149.8510 | 150.1090 | 0.00 |
| 04/08/2010 | GOVI On 05-August-10 | | | GOVI | 328.56 | 329.6820 | 328.5640 | 329.6820 | 171.00 |
| 04/08/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 129640 | 14 | 129640 | 14 | 0.00 |
| 04/08/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | GOVI On 04-November-10 | | | GOVI | 334.03 | 335.1680 | 334.0330 | 335.1680 | 116.00 |
| 04/08/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 50330 | 6 | 50330 | 6 | 0.00 |
| 04/08/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 50230 | 6 | 50230 | 6 | 0.00 |
| 04/08/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 50430 | 6 | 50430 | 6 | 0.00 |
| 04/08/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 04/08/2010 | ILBI On 05-August-10 | | | Index Future | 383.67 | 383.5080 | 383.6700 | 383.5080 | 12.00 |
| 04/08/2010 | ILBI On 04-November-10 | | | Index Future | 390.18 | 390.0170 | 390.1780 | 390.0170 | 494.00 |
| 04/08/2010 | ILBI On 03-February-11 | | | Index Future | 410.46 | 410.2130 | 410.4570 | 410.2130 | 0.00 |
| 04/08/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0124 | 6.8941 | 0.0124 | 0.00 |
| 04/08/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 04/08/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 04/08/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 04/08/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 04/08/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 04/08/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 04/08/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.50 | 93.5000 | 6.5000 | 93.5000 | 1,000.00 |
| 04/08/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.47 | 93.5300 | 6.4700 | 93.5300 | 1,000.00 |
| 04/08/2010 | JBAF On 20-October-10 | | | Jibar Tradeable Future | 6.22 | 93.7800 | 6.2200 | 93.7800 | 0.00 |
| 04/08/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 6.20 | 93.8000 | 6.2000 | 93.8000 | 0.00 |
| 04/08/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 6.20 | 93.8000 | 6.2000 | 93.8000 | 0.00 |
| 04/08/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 6.20 | 93.8000 | 6.2000 | 93.8000 | 0.00 |
| 04/08/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 6.25 | 93.7500 | 6.2500 | 93.7500 | 5,500.00 |
| 04/08/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 6.35 | 93.6500 | 6.3500 | 93.6500 | 4,500.00 |
| 04/08/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 6.50 | 93.5000 | 6.5000 | 93.5000 | 6,000.00 |
| 04/08/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.70 | 93.3000 | 6.7000 | 93.3000 | 5,000.00 |
| 04/08/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.95 | 93.0500 | 6.9500 | 93.0500 | 0.00 |
| 04/08/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.05 | 92.9500 | 7.0500 | 92.9500 | 0.00 |
| 04/08/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 92.6710 | 7.3290 | 92.6710 | 0.00 |
| 04/08/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 04/08/2010 | JN02 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/08/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 04/08/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 04/08/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | OTH1 On 05-August-10 | | | Index Future | 322.37 | 323.7190 | 322.3700 | 323.7190 | 0.00 |
| 04/08/2010 | OTH1 On 04-November-10 | | | Index Future | 327.74 | 329.1060 | 327.7360 | 329.1060 | 3.00 |
| 04/08/2010 | OTH1 On 03-February-11 | | | Index Future | 333.64 | 335.0430 | 333.6440 | 335.0430 | 0.00 |
| 04/08/2010 | R157 On 05-August-10 | | | Bond Future | 7.64 | 129.9295 | 7.6410 | 129.9295 | 3,768.00 |
| 04/08/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 5156 | 5 | 5156 | 5 | 0.00 |
| 04/08/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 4018 | 4 | 4018 | 4 | 0.00 |
| 04/08/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 6281 | 6 | 6281 | 6 | 0.00 |
| 04/08/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 2866 | 3 | 2866 | 3 | 500.00 |
| 04/08/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 1 | 0 | 1 | 0 | 500.00 |
| 04/08/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 677 | 1 | 677 | 1 | 0.00 |
| 04/08/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R157 On 04-November-10 | | | Bond Future | 7.70 | 125.2721 | 7.6980 | 125.2721 | 4,570.00 |
| 04/08/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 3757 | 4 | 3757 | 4 | 0.00 |
| 04/08/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 3953 | 4 | 3953 | 4 | 0.00 |
| 04/08/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 3562 | 4 | 3562 | 4 | 0.00 |
| 04/08/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 709 | 1 | 709 | 1 | 500.00 |
| 04/08/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 04/08/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 04/08/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 04/08/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 04/08/2010 | R157 On 03-February-11 | | | Bond Future | 7.73 | 127.5170 | 7.7340 | 127.5170 | 0.00 |
| 04/08/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1935 | 2 | 1935 | 2 | 0.00 |
| 04/08/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 04/08/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1807 | 2 | 1807 | 2 | 0.00 |
| 04/08/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 1307 | 1 | 1307 | 1 | 0.00 |
| 04/08/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 1139 | 1 | 1139 | 1 | 0.00 |
| 04/08/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 04/08/2010 | R157 On 05-May-11 | | | Bond Future | 7.74 | 123.1098 | 7.7380 | 123.1098 | 0.00 |
| 04/08/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1831 | 2 | 1831 | 2 | 0.00 |
| 04/08/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1945 | 2 | 1945 | 2 | 0.00 |
| 04/08/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1721 | 2 | 1721 | 2 | 0.00 |
| 04/08/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1877 | 2 | 1877 | 2 | 0.00 |
| 04/08/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1691 | 2 | 1691 | 2 | 0.00 |
| 04/08/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1782 | 2 | 1782 | 2 | 0.00 |
| 04/08/2010 | R186 On 05-August-10 | | | Bond Future | 8.51 | 119.4082 | 8.5110 | 119.4082 | 11,371.00 |
| 04/08/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 6960 | 8 | 6960 | 8 | 0.00 |
| 04/08/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 2321 | 3 | 2321 | 3 | 816.00 |
| 04/08/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 11325 | 12 | 11325 | 12 | 0.00 |
| 04/08/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 13410 | 14 | 13410 | 14 | 0.00 |
| 04/08/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 4676 | 5 | 4676 | 5 | 48.00 |
| 04/08/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 216 | 1 | 216 | 1 | 144.00 |
| 04/08/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 48.00 |
| 04/08/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 324 | 0 | 324 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 3,000.00 |
| 04/08/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 960.00 |
| 04/08/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/08/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R186 On 04-November-10 | | | Bond Future | 8.56 | 121.4029 | 8.5610 | 121.4029 | 16,283.00 |
| 04/08/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 7164 | 8 | 7164 | 8 | 0.00 |
| 04/08/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 7536 | 8 | 7536 | 8 | 0.00 |
| 04/08/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 6796 | 7 | 6796 | 7 | 0.00 |
| 04/08/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 3784 | 4 | 3784 | 4 | 10,900.00 |
| 04/08/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 04/08/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 1970 | 2 | 1970 | 2 | 0.00 |
| 04/08/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 673 | 1 | 673 | 1 | 0.00 |
| 04/08/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 04/08/2010 | R186 On 03-February-11 | | | Bond Future | 8.60 | 118.2821 | 8.5990 | 118.2821 | 0.00 |
| 04/08/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 6043 | 6 | 6043 | 6 | 0.00 |
| 04/08/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 5733 | 6 | 5733 | 6 | 0.00 |
| 04/08/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 6357 | 7 | 6357 | 7 | 0.00 |
| 04/08/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 2150 | 2 | 2150 | 2 | 0.00 |
| 04/08/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 2439 | 2 | 2439 | 2 | 0.00 |
| 04/08/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 2291 | 2 | 2291 | 2 | 0.00 |
| 04/08/2010 | R186 On 05-May-11 | | | Bond Future | 8.63 | 120.5127 | 8.6290 | 120.5127 | 0.00 |
| 04/08/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5229 | 6 | 5229 | 6 | 0.00 |
| 04/08/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4960 | 5 | 4960 | 5 | 0.00 |
| 04/08/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5505 | 6 | 5505 | 6 | 0.00 |
| 04/08/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 3903 | 4 | 3903 | 4 | 0.00 |
| 04/08/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 4291 | 4 | 4291 | 4 | 0.00 |
| 04/08/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 04/08/2010 | R189 On 05-August-10 | | | Bond Future | 1.44 | 114.7167 | 1.4370 | 114.7167 | 0.00 |
| 04/08/2010 | R189 On 05-August-10 | 1.75 | Call | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 04/08/2010 | R189 On 05-August-10 | 1.80 | Call | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 04/08/2010 | R189 On 05-August-10 | 1.70 | Call | Bond Future | 726 | 1 | 726 | 1 | 0.00 |
| 04/08/2010 | R189 On 05-August-10 | 1.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R189 On 05-August-10 | 1.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | R189 On 05-August-10 | 1.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R189 On 04-November-10 | | | Bond Future | 1.55 | 111.7109 | 1.5490 | 111.7109 | 0.00 |
| 04/08/2010 | R189 On 04-November-10 | 1.75 | Call | Bond Future | 500 | 1 | 500 | 1 | 0.00 |
| 04/08/2010 | R189 On 04-November-10 | 1.70 | Call | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 04/08/2010 | R189 On 04-November-10 | 1.80 | Call | Bond Future | 624 | 1 | 624 | 1 | 0.00 |
| 04/08/2010 | R189 On 04-November-10 | 1.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R189 On 04-November-10 | 1.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R189 On 04-November-10 | 1.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R197 On 05-August-10 | | | Bond Future | 2.92 | 129.3041 | 2.9200 | 129.3041 | 0.00 |
| 04/08/2010 | R197 On 05-August-10 | 3.05 | Call | Bond Future | 1649 | 2 | 1649 | 2 | 0.00 |
| 04/08/2010 | R197 On 05-August-10 | 3.10 | Call | Bond Future | 2276 | 2 | 2276 | 2 | 0.00 |
| 04/08/2010 | R197 On 05-August-10 | 3.00 | Call | Bond Future | 1018 | 1 | 1018 | 1 | 0.00 |
| 04/08/2010 | R197 On 05-August-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R197 On 05-August-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R197 On 05-August-10 | 3.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/08/2010 | R197 On 04-November-10 | | | Bond Future | 2.99 | 129.4153 | 2.9850 | 129.4153 | 0.00 |
| 04/08/2010 | R197 On 04-November-10 | 3.05 | Call | Bond Future | 807 | 1 | 807 | 1 | 0.00 |
| 04/08/2010 | R197 On 04-November-10 | 3.00 | Call | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 04/08/2010 | R197 On 04-November-10 | 3.10 | Call | Bond Future | 1423 | 1 | 1423 | 1 | 0.00 |
| 04/08/2010 | R197 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R197 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R197 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R201 On 05-August-10 | | | Bond Future | 7.57 | 105.6184 | 7.5710 | 105.6184 | 486.00 |
| 04/08/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 5199 | 5 | 5199 | 5 | 0.00 |
| 04/08/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R201 On 04-November-10 | | | Bond Future | 7.62 | 107.3770 | 7.6240 | 107.3770 | 1,364.00 |
| 04/08/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 3171 | 3 | 3171 | 3 | 0.00 |
| 04/08/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 04/08/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 3326 | 3 | 3326 | 3 | 0.00 |
| 04/08/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 04/08/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 124 | 0 | 124 | 0 | 0.00 |
| 04/08/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 04/08/2010 | R201 On 03-February-11 | | | Bond Future | 7.65 | 104.8812 | 7.6540 | 104.8812 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1875 | 2 | 1875 | 2 | 0.00 |
| 04/08/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 04/08/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1764 | 2 | 1764 | 2 | 0.00 |
| 04/08/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 773 | 1 | 773 | 1 | 0.00 |
| 04/08/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 04/08/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 718 | 1 | 718 | 1 | 0.00 |
| 04/08/2010 | R201 On 05-May-11 | | | Bond Future | 7.65 | 106.8703 | 7.6540 | 106.8703 | 0.00 |
| 04/08/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1539 | 2 | 1539 | 2 | 0.00 |
| 04/08/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 04/08/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1450 | 2 | 1450 | 2 | 0.00 |
| 04/08/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 1304 | 1 | 1304 | 1 | 0.00 |
| 04/08/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 04/08/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 04/08/2010 | R202 On 05-August-10 | | | Bond Future | 2.93 | 109.3693 | 2.9300 | 109.3693 | 0.00 |
| 04/08/2010 | R202 On 05-August-10 | 3.05 | Call | Bond Future | 2101 | 2 | 2101 | 2 | 0.00 |
| 04/08/2010 | R202 On 05-August-10 | 3.00 | Call | Bond Future | 1232 | 1 | 1232 | 1 | 0.00 |
| 04/08/2010 | R202 On 05-August-10 | 3.10 | Call | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 04/08/2010 | R202 On 05-August-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R202 On 05-August-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R202 On 05-August-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R202 On 04-November-10 | | | Bond Future | 2.97 | 109.4709 | 2.9690 | 109.4709 | 0.00 |
| 04/08/2010 | R202 On 04-November-10 | 3.05 | Call | Bond Future | 1402 | 1 | 1402 | 1 | 0.00 |
| 04/08/2010 | R202 On 04-November-10 | 3.10 | Call | Bond Future | 2255 | 2 | 2255 | 2 | 0.00 |
| 04/08/2010 | R202 On 04-November-10 | 3.00 | Call | Bond Future | 539 | 1 | 539 | 1 | 0.00 |
| 04/08/2010 | R202 On 04-November-10 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R202 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R202 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R203 On 05-August-10 | | | Bond Future | 8.18 | 103.8958 | 8.1810 | 103.8958 | 3,177.00 |
| 04/08/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 5487 | 6 | 5487 | 6 | 0.00 |
| 04/08/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R203 On 04-November-10 | | | Bond Future | 8.25 | 101.4578 | 8.2470 | 101.4578 | 2,215.00 |
| 04/08/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 5168 | 5 | 5168 | 5 | 0.00 |
| 04/08/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 5387 | 6 | 5387 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 4946 | 5 | 4946 | 5 | 0.00 |
| 04/08/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 04/08/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 137 | 0 | 137 | 0 | 0.00 |
| 04/08/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 04/08/2010 | R203 On 03-February-11 | | | Bond Future | 8.30 | 103.2792 | 8.2990 | 103.2792 | 0.00 |
| 04/08/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2484 | 3 | 2484 | 3 | 0.00 |
| 04/08/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2333 | 2 | 2333 | 2 | 0.00 |
| 04/08/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2639 | 3 | 2639 | 3 | 0.00 |
| 04/08/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 1395 | 1 | 1395 | 1 | 0.00 |
| 04/08/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 1582 | 1 | 1582 | 1 | 0.00 |
| 04/08/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 1486 | 1 | 1486 | 1 | 0.00 |
| 04/08/2010 | R203 On 05-May-11 | | | Bond Future | 8.33 | 101.0579 | 8.3320 | 101.0579 | 0.00 |
| 04/08/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2076 | 2 | 2076 | 2 | 0.00 |
| 04/08/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1951 | 2 | 1951 | 2 | 0.00 |
| 04/08/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2206 | 2 | 2206 | 2 | 0.00 |
| 04/08/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 2361 | 2 | 2361 | 2 | 0.00 |
| 04/08/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 2593 | 2 | 2593 | 2 | 0.00 |
| 04/08/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 2474 | 2 | 2474 | 2 | 0.00 |
| 04/08/2010 | R204 On 05-August-10 | | | Bond Future | 8.29 | 99.7101 | 8.2910 | 99.7101 | 2,664.00 |
| 04/08/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 5440 | 6 | 5440 | 6 | 0.00 |
| 04/08/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 2369 | 3 | 2369 | 3 | 0.00 |
| 04/08/2010 | R204 On 05-August-10 | 8.75 | Call | Bond Future | 2653 | 3 | 2653 | 3 | 83.00 |
| 04/08/2010 | R204 On 05-August-10 | 8.25 | Call | Bond Future | 60 | 0 | 60 | 0 | 249.00 |
| 04/08/2010 | R204 On 05-August-10 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 83.00 |
| 04/08/2010 | R204 On 05-August-10 | 8.25 | Put | Bond Future | 302 | 0 | 302 | 0 | 0.00 |
| 04/08/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 650.00 |
| 04/08/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 780.00 |
| 04/08/2010 | R204 On 04-November-10 | | | Bond Future | 8.35 | 101.3674 | 8.3520 | 101.3674 | 2,476.00 |
| 04/08/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 5219 | 6 | 5219 | 6 | 0.00 |
| 04/08/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 4979 | 5 | 4979 | 5 | 0.00 |
| 04/08/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 5456 | 6 | 5456 | 6 | 0.00 |
| 04/08/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 206 | 0 | 206 | 0 | 0.00 |
| 04/08/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 265 | 0 | 265 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 04/08/2010 | R204 On 03-February-11 | | | Bond Future | 8.40 | 99.1562 | 8.3990 | 99.1562 | 0.00 |
| 04/08/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2516 | 3 | 2516 | 3 | 0.00 |
| 04/08/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2679 | 3 | 2679 | 3 | 0.00 |
| 04/08/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2358 | 3 | 2358 | 3 | 0.00 |
| 04/08/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 04/08/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 1839 | 2 | 1839 | 2 | 0.00 |
| 04/08/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 1953 | 2 | 1953 | 2 | 0.00 |
| 04/08/2010 | R204 On 05-May-11 | | | Bond Future | 8.43 | 101.0257 | 8.4340 | 101.0257 | 0.00 |
| 04/08/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2788 | 3 | 2788 | 3 | 0.00 |
| 04/08/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 04/08/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2635 | 3 | 2635 | 3 | 0.00 |
| 04/08/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 2548 | 2 | 2548 | 2 | 0.00 |
| 04/08/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 2315 | 2 | 2315 | 2 | 0.00 |
| 04/08/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 2429 | 2 | 2429 | 2 | 0.00 |
| 04/08/2010 | R206 On 05-August-10 | | | Bond Future | 7.45 | 100.7710 | 7.4510 | 100.7710 | 0.00 |
| 04/08/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 4488 | 5 | 4488 | 5 | 0.00 |
| 04/08/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R206 On 04-November-10 | | | Bond Future | 7.50 | 102.4494 | 7.5020 | 102.4494 | 0.00 |
| 04/08/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 2787 | 3 | 2787 | 3 | 0.00 |
| 04/08/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 2913 | 3 | 2913 | 3 | 0.00 |
| 04/08/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 2661 | 3 | 2661 | 3 | 0.00 |
| 04/08/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 04/08/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 04/08/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 04/08/2010 | R206 On 03-February-11 | | | Bond Future | 7.53 | 100.5127 | 7.5250 | 100.5127 | 0.00 |
| 04/08/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 1695 | 2 | 1695 | 2 | 0.00 |
| 04/08/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 1604 | 2 | 1604 | 2 | 0.00 |
| 04/08/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 1788 | 2 | 1788 | 2 | 0.00 |
| 04/08/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 440 | 0 | 440 | 0 | 0.00 |
| 04/08/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 511 | 0 | 511 | 0 | 0.00 |
| 04/08/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 474 | 0 | 474 | 0 | 0.00 |
| 04/08/2010 | R206 On 05-May-11 | | | Bond Future | 7.52 | 102.4216 | 7.5150 | 102.4216 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 04/08/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 981 | 1 | 981 | 1 | 0.00 |
| 04/08/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1109 | 1 | 1109 | 1 | 0.00 |
| 04/08/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 1025 | 1 | 1025 | 1 | 0.00 |
| 04/08/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 04/08/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 1079 | 1 | 1079 | 1 | 0.00 |
| 04/08/2010 | R207 On 05-August-10 | | | Bond Future | 8.36 | 93.7926 | 8.3610 | 93.7926 | 4,387.00 |
| 04/08/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 6663 | 7 | 6663 | 7 | 0.00 |
| 04/08/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 8 | 0 | 8 | 0 | 100.00 |
| 04/08/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 5255 | 6 | 5255 | 6 | 0.00 |
| 04/08/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 04/08/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 692 | 0 | 692 | 0 | 0.00 |
| 04/08/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 04/08/2010 | R207 On 04-November-10 | | | Bond Future | 8.42 | 95.3541 | 8.4170 | 95.3541 | 829.00 |
| 04/08/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 5146 | 6 | 5146 | 6 | 0.00 |
| 04/08/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 4902 | 5 | 4902 | 5 | 0.00 |
| 04/08/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 5388 | 6 | 5388 | 6 | 0.00 |
| 04/08/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 04/08/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 347 | 0 | 347 | 0 | 0.00 |
| 04/08/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 04/08/2010 | R207 On 03-February-11 | | | Bond Future | 8.46 | 93.4285 | 8.4600 | 93.4285 | 0.00 |
| 04/08/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3289 | 4 | 3289 | 4 | 0.00 |
| 04/08/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3478 | 4 | 3478 | 4 | 0.00 |
| 04/08/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3105 | 3 | 3105 | 3 | 0.00 |
| 04/08/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 1707 | 2 | 1707 | 2 | 0.00 |
| 04/08/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 1505 | 1 | 1505 | 1 | 0.00 |
| 04/08/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 1603 | 1 | 1603 | 1 | 0.00 |
| 04/08/2010 | R207 On 05-May-11 | | | Bond Future | 8.50 | 95.1922 | 8.4950 | 95.1922 | 0.00 |
| 04/08/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2797 | 3 | 2797 | 3 | 0.00 |
| 04/08/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2958 | 3 | 2958 | 3 | 0.00 |
| 04/08/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2641 | 3 | 2641 | 3 | 0.00 |
| 04/08/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 04/08/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 2642 | 2 | 2642 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 04/08/2010 | R208 On 05-August-10 | | | Bond Future | 8.45 | 90.9635 | 8.4510 | 90.9635 | 10,666.00 |
| 04/08/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 6380 | 7 | 6380 | 7 | 0.00 |
| 04/08/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R208 On 04-November-10 | | | Bond Future | 8.51 | 89.0751 | 8.5080 | 89.0751 | 6,835.00 |
| 04/08/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 4873 | 5 | 4873 | 5 | 0.00 |
| 04/08/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 5125 | 5 | 5125 | 5 | 0.00 |
| 04/08/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 4624 | 5 | 4624 | 5 | 0.00 |
| 04/08/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 421 | 0 | 421 | 0 | 0.00 |
| 04/08/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 336 | 0 | 336 | 0 | 0.00 |
| 04/08/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 04/08/2010 | R208 On 03-February-11 | | | Bond Future | 8.55 | 90.6848 | 8.5510 | 90.6848 | 0.00 |
| 04/08/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3139 | 3 | 3139 | 3 | 0.00 |
| 04/08/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 2956 | 3 | 2956 | 3 | 0.00 |
| 04/08/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3327 | 4 | 3327 | 4 | 0.00 |
| 04/08/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 1810 | 2 | 1810 | 2 | 0.00 |
| 04/08/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 2044 | 2 | 2044 | 2 | 0.00 |
| 04/08/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 1924 | 2 | 1924 | 2 | 0.00 |
| 04/08/2010 | R208 On 05-May-11 | | | Bond Future | 8.59 | 88.9862 | 8.5850 | 88.9862 | 0.00 |
| 04/08/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2668 | 3 | 2668 | 3 | 0.00 |
| 04/08/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2512 | 3 | 2512 | 3 | 0.00 |
| 04/08/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2828 | 3 | 2828 | 3 | 0.00 |
| 04/08/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 04/08/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 3334 | 3 | 3334 | 3 | 0.00 |
| 04/08/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 3185 | 3 | 3185 | 3 | 0.00 |
| 04/08/2010 | R209 On 05-August-10 | | | Bond Future | 8.47 | 79.6654 | 8.4710 | 79.6654 | 1,281.00 |
| 04/08/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 2298 | 3 | 2298 | 3 | 0.00 |
| 04/08/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R209 On 04-November-10 | | | Bond Future | 8.51 | 77.8410 | 8.5080 | 77.8410 | 2,406.00 |
| 04/08/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 4879 | 5 | 4879 | 5 | 0.00 |
| 04/08/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 5173 | 6 | 5173 | 6 | 0.00 |
| 04/08/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 4589 | 5 | 4589 | 5 | 0.00 |
| 04/08/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 1027 | 1 | 1027 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 04/08/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 04/08/2010 | R209 On 03-February-11 | | | Bond Future | 8.54 | 79.2488 | 8.5360 | 79.2488 | 0.00 |
| 04/08/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 5586 | 6 | 5586 | 6 | 0.00 |
| 04/08/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5855 | 6 | 5855 | 6 | 0.00 |
| 04/08/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 5320 | 6 | 5320 | 6 | 0.00 |
| 04/08/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 1997 | 2 | 1997 | 2 | 0.00 |
| 04/08/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 1764 | 2 | 1764 | 2 | 0.00 |
| 04/08/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 1877 | 2 | 1877 | 2 | 0.00 |
| 04/08/2010 | R209 On 05-May-11 | | | Bond Future | 8.56 | 77.5852 | 8.5570 | 77.5852 | 0.00 |
| 04/08/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3772 | 4 | 3772 | 4 | 0.00 |
| 04/08/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3993 | 4 | 3993 | 4 | 0.00 |
| 04/08/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3556 | 4 | 3556 | 4 | 0.00 |
| 04/08/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 4450 | 4 | 4450 | 4 | 0.00 |
| 04/08/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 4051 | 4 | 4051 | 4 | 0.00 |
| 04/08/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 4246 | 4 | 4246 | 4 | 0.00 |
| 04/08/2010 | R210 On 05-August-10 | | | Bond Future | 2.99 | 95.5088 | 2.9900 | 95.5088 | 0.00 |
| 04/08/2010 | R210 On 05-August-10 | 3.10 | Call | Bond Future | 1438 | 1 | 1438 | 1 | 0.00 |
| 04/08/2010 | R210 On 05-August-10 | 3.05 | Call | Bond Future | 788 | 1 | 788 | 1 | 0.00 |
| 04/08/2010 | R210 On 05-August-10 | 3.15 | Call | Bond Future | 2084 | 2 | 2084 | 2 | 0.00 |
| 04/08/2010 | R210 On 05-August-10 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R210 On 05-August-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R210 On 05-August-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R210 On 04-November-10 | | | Bond Future | 3.04 | 94.3103 | 3.0360 | 94.3103 | 0.00 |
| 04/08/2010 | R210 On 04-November-10 | 3.10 | Call | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 04/08/2010 | R210 On 04-November-10 | 3.15 | Call | Bond Future | 1464 | 1 | 1464 | 1 | 0.00 |
| 04/08/2010 | R210 On 04-November-10 | 3.05 | Call | Bond Future | 181 | 0 | 181 | 0 | 0.00 |
| 04/08/2010 | R210 On 04-November-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R210 On 04-November-10 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R210 On 04-November-10 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R211 On 05-August-10 | | | Bond Future | 2.75 | 98.6250 | 2.7490 | 98.6250 | 0.00 |
| 04/08/2010 | R211 On 05-August-10 | 2.75 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 04/08/2010 | R211 On 05-August-10 | 2.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | R211 On 05-August-10 | 2.80 | Call | Bond Future | 297 | 0 | 297 | 0 | 0.00 |
| 04/08/2010 | R211 On 05-August-10 | 2.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R211 On 05-August-10 | 2.70 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 04/08/2010 | R211 On 05-August-10 | 2.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R211 On 04-November-10 | | | Bond Future | 2.85 | 98.7115 | 2.8520 | 98.7115 | 0.00 |
| 04/08/2010 | R211 On 04-November-10 | 2.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R211 On 04-November-10 | 2.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R211 On 04-November-10 | 2.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R211 On 04-November-10 | 2.70 | Put | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 04/08/2010 | R211 On 04-November-10 | 2.80 | Put | Bond Future | 292 | 0 | 292 | 0 | 0.00 |
| 04/08/2010 | R211 On 04-November-10 | 2.75 | Put | Bond Future | 573 | 1 | 573 | 1 | 0.00 |
| 04/08/2010 | R212 On 05-August-10 | | | Bond Future | 3.01 | 97.4047 | 3.0100 | 97.4047 | 0.00 |
| 04/08/2010 | R212 On 05-August-10 | 3.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R212 On 05-August-10 | 2.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R212 On 05-August-10 | 3.05 | Call | Bond Future | 379 | 0 | 379 | 0 | 0.00 |
| 04/08/2010 | R212 On 05-August-10 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R212 On 05-August-10 | 2.95 | Put | Bond Future | 572 | 1 | 572 | 1 | 0.00 |
| 04/08/2010 | R212 On 05-August-10 | 3.00 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 04/08/2010 | R212 On 04-November-10 | | | Bond Future | 3.08 | 97.4922 | 3.0780 | 97.4922 | 0.00 |
| 04/08/2010 | R212 On 04-November-10 | 3.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R212 On 04-November-10 | 3.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R212 On 04-November-10 | 2.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/08/2010 | R212 On 04-November-10 | 2.95 | Put | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 04/08/2010 | R212 On 04-November-10 | 3.05 | Put | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 04/08/2010 | R212 On 04-November-10 | 3.00 | Put | Bond Future | 726 | 1 | 726 | 1 | 0.00 |
| 04/08/2010 | TRT1 On 05-August-10 | | | Index Future | 324.70 | 325.8100 | 324.7030 | 325.8100 | 0.00 |
| 04/08/2010 | TRT1 On 04-November-10 | | | Index Future | 330.11 | 331.2320 | 330.1070 | 331.2320 | 100.00 |
| 04/08/2010 | TRT1 On 03-February-11 | | | Index Future | 336.06 | 337.2080 | 336.0580 | 337.2080 | 0.00 |