



# Derivatives Monthly Statistics Report

For August 2010

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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   | 7.50   | Call         | Bond Future  | 44        | 0                             | 44        | 0                               | 500.00        |
| 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   | 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 | 7.50   | Call         | Bond Future  | 812       | 1                             | 812       | 1                               | 500.00        |
| 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 | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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      | 7.80   | Call         | Bond Future | 2085      | 2                             | 2085      | 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      | 7.70   | Put          | Bond Future | 1762      | 2                             | 1762      | 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      | 7.75   | 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   | 8.50   | Call         | Bond Future | 733       | 1                             | 733       | 1                               | 144.00        |
| 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   | 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 | 8.75   | Call         | Bond Future | 4180      | 4                             | 4180      | 4                               | 10,900.00     |
| 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 | 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          |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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      | 8.70   | Call         | Bond Future | 5313      | 5                             | 5313      | 5                               | 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      | 8.80   | Put          | Bond Future | 3667      | 4                             | 3667      | 4                               | 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      | 8.75   | 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   | 1.80   | Call         | Bond Future | 1023      | 1                             | 1023      | 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   | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 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   | 1.75   | 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 | 1.70   | Call         | Bond Future | 396       | 0                             | 396       | 0                               | 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 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 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 | 1.75   | 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   | 3.10   | Call         | Bond Future | 2059      | 2                             | 2059      | 2                               | 0.00          |
| 02/08/2010 | R197 On 05-August-10   | 3.00   | Call         | Bond Future | 801       | 0                             | 801       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | R197 On 05-August-10   | 3.00   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 02/08/2010 | R197 On 05-August-10   | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 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 | 3.00   | Call         | Bond Future | 0         | 0                             | 0         | 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 | 3.10   | Put          | 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 | 3.05   | 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 | 8.55   | Call         | Bond Future | 3497      | 4                             | 3497      | 4                               | 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 | 8.45   | Put          | Bond Future | 111       | 0                             | 111       | 0                               | 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 | 8.50   | 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      | 7.80   | Call         | Bond Future | 1748      | 2                             | 1748      | 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      | 7.70   | Put          | Bond Future | 1218      | 1                             | 1218      | 1                               | 0.00          |
| 02/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 1092      | 1                             | 1092      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | 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   | 3.00   | Call         | Bond Future | 1267      | 0                             | 1267      | 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   | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 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   | 3.05   | 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 | 3.10   | Call         | Bond Future | 2273      | 1                             | 2273      | 1                               | 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 | 3.00   | Put          | Bond Future | 0         | 1                             | 0         | 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 | 3.05   | 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 | 9.20   | Call         | Bond Future | 5381      | 5                             | 5381      | 5                               | 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 | 9.30   | Put          | Bond Future | 110       | 0                             | 110       | 0                               | 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 | 9.25   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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      | 8.20   | Call         | Bond Future | 2199      | 2                             | 2199      | 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      | 8.30   | Put          | Bond Future | 2131      | 2                             | 2131      | 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      | 8.25   | 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   | 8.25   | Call         | Bond Future | 420       | 1                             | 420       | 1                               | 249.00        |
| 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   | 8.75   | 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 | 9.30   | Call         | Bond Future | 5940      | 6                             | 5940      | 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 | 9.20   | Put          | Bond Future | 215       | 0                             | 215       | 0                               | 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 | 9.25   | 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      | 8.55   | Call         | Bond Future | 3265      | 3                             | 3265      | 3                               | 0.00          |
| 02/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 2937      | 3                             | 2937      | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 2303      | 2                             | 2303      | 2                               | 0.00          |
| 02/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 2088      | 2                             | 2088      | 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 | 8.45   | Call         | Bond Future | 2799      | 3                             | 2799      | 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 | 8.55   | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 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 | 8.50   | 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      | 7.45   | Call         | Bond Future | 1060      | 1                             | 1060      | 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      | 7.55   | Put          | Bond Future | 957       | 1                             | 957       | 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      | 7.50   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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 | 9.30   | Call         | Bond Future | 5832      | 6                             | 5832      | 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 | 9.20   | Put          | Bond Future | 291       | 0                             | 291       | 0                               | 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 | 9.25   | 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      | 8.55   | Call         | Bond Future | 3243      | 3                             | 3243      | 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      | 8.45   | Put          | Bond Future | 2666      | 3                             | 2666      | 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      | 8.50   | 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 | 9.20   | Call         | Bond Future | 5007      | 5                             | 5007      | 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 | 9.30   | Put          | Bond Future | 289       | 0                             | 289       | 0                               | 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 | 9.25   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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      | 8.45   | Call         | Bond Future | 2746      | 3                             | 2746      | 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      | 8.55   | Put          | Bond Future | 2829      | 3                             | 2829      | 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      | 8.50   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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   | 3.05   | Call         | Bond Future | 682       | 0                             | 682       | 0                               | 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   | 3.15   | Put          | Bond Future | 0         | 0                             | 0         | 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   | 3.10   | 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 | 3.15   | Call         | Bond Future | 1347      | 1                             | 1347      | 1                               | 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 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 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 | 3.10   | 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   | 2.70   | Call         | Bond Future | 0         | 0                             | 0         | 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   | 2.80   | Put          | 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   | 2.75   | 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 | 2.80   | 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 | 2.70   | Put          | Bond Future | 834       | 1                             | 834       | 1                               | 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 | 2.75   | 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/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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   | 2.95   | 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   | 3.05   | Put          | 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   | 3.00   | 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/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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   | 8.25   | Call         | Bond Future  | 3000      | 3                             | 3000      | 3                               | 500.00        |
| 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   | 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 | 8.45   | Call         | Bond Future  | 3685      | 4                             | 3685      | 4                               | 0.00          |
| 03/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future  | 767       | 1                             | 767       | 1                               | 500.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | 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      | 7.80   | Call         | Bond Future | 2028      | 2                             | 2028      | 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      | 7.70   | Put          | Bond Future | 1806      | 2                             | 1806      | 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      | 7.75   | 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   | 9.00   | Call         | Bond Future | 5249      | 5                             | 5249      | 5                               | 48.00         |
| 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   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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 | 9.20   | Call         | Bond Future | 7291      | 7                             | 7291      | 7                               | 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   | 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      | 8.70   | Call         | Bond Future | 5304      | 5                             | 5304      | 5                               | 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      | 8.80   | Put          | Bond Future | 3659      | 4                             | 3659      | 4                               | 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      | 8.75   | 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   | 1.80   | Call         | Bond Future | 1040      | 1                             | 1040      | 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   | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 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   | 1.75   | 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 | 1.70   | Call         | Bond Future | 413       | 0                             | 413       | 0                               | 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 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | R189 On 04-November-10 | 1.70   | 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   | 3.10   | Call         | Bond Future | 2301      | 2                             | 2301      | 2                               | 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   | 3.05   | 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   | 3.10   | 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 | 3.00   | Call         | Bond Future | 212       | 0                             | 212       | 0                               | 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 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 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 | 3.05   | 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 | 8.45   | Call         | Bond Future | 3113      | 3                             | 3113      | 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 | 8.55   | Put          | Bond Future | 85        | 0                             | 85        | 0                               | 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 | 8.50   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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      | 7.80   | Call         | Bond Future | 1699      | 2                             | 1699      | 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      | 7.70   | Put          | Bond Future | 1253      | 1                             | 1253      | 1                               | 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      | 7.75   | 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   | 3.00   | Call         | Bond Future | 1250      | 1                             | 1250      | 1                               | 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   | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 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   | 3.05   | 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 | 3.10   | Call         | Bond Future | 2273      | 2                             | 2273      | 2                               | 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 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 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 | 3.05   | 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 | 9.30   | Call         | Bond Future | 5581      | 6                             | 5581      | 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 | 9.20   | Put          | Bond Future | 164       | 0                             | 164       | 0                               | 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 | 9.25   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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      | 8.20   | Call         | Bond Future | 2059      | 2                             | 2059      | 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      | 8.30   | Put          | Bond Future | 2258      | 2                             | 2258      | 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      | 8.25   | 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   | 8.75   | Call         | Bond Future | 2995      | 3                             | 2995      | 3                               | 83.00         |
| 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   | 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 | 9.20   | Call         | Bond Future | 5288      | 5                             | 5288      | 5                               | 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 | 9.30   | Put          | Bond Future | 177       | 0                             | 177       | 0                               | 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 | 9.25   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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      | 8.55   | Call         | Bond Future | 3156      | 3                             | 3156      | 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      | 8.45   | Put          | Bond Future | 2381      | 2                             | 2381      | 2                               | 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      | 8.50   | 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 | 8.55   | Call         | Bond Future | 2996      | 3                             | 2996      | 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 | 8.45   | Put          | Bond Future | 57        | 0                             | 57        | 0                               | 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 | 8.50   | 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      | 7.45   | Call         | Bond Future | 1027      | 1                             | 1027      | 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      | 7.55   | Put          | Bond Future | 983       | 1                             | 983       | 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      | 7.50   | Put          | Bond Future | 1036      | 1                             | 1036      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/08/2010 | 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   | 8.25   | Call         | Bond Future | 120       | 0                             | 120       | 0                               | 100.00        |
| 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   | 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 | 9.20   | Call         | Bond Future | 5277      | 5                             | 5277      | 5                               | 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 | 9.30   | Put          | Bond Future | 229       | 0                             | 229       | 0                               | 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 | 9.25   | 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      | 8.55   | Call         | Bond Future | 3205      | 3                             | 3205      | 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      | 8.45   | Put          | Bond Future | 2689      | 3                             | 2689      | 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      | 8.50   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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 | 9.20   | Call         | Bond Future | 4894      | 5                             | 4894      | 5                               | 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 | 9.30   | Put          | Bond Future | 300       | 0                             | 300       | 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      | 8.45   | Call         | Bond Future | 2675      | 3                             | 2675      | 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      | 8.55   | Put          | Bond Future | 2887      | 3                             | 2887      | 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      | 8.50   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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   | 3.05   | Call         | Bond Future | 669       | 1                             | 669       | 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   | 3.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 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   | 3.10   | 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 | 3.15   | Call         | Bond Future | 1347      | 1                             | 1347      | 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 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 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 | 3.10   | 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   | 2.70   | Call         | Bond Future | 0         | 0                             | 0         | 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   | 2.80   | Put          | 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   | 2.75   | 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/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 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 | 2.70   | Call         | Bond Future  | 0         | 0                             | 0         | 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 | 2.80   | Put          | Bond Future  | 269       | 0                             | 269       | 0                               | 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   | 2.95   | 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   | 3.05   | Put          | 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   | 3.00   | 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/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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   | 7.50   | Call         | Bond Future  | 1         | 0                             | 1         | 0                               | 500.00        |
| 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   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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 | 7.50   | Call         | Bond Future | 709       | 1                             | 709       | 1                               | 500.00        |
| 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 | 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      | 7.70   | Call         | Bond Future | 1721      | 2                             | 1721      | 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      | 7.80   | Put          | Bond Future | 1691      | 2                             | 1691      | 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      | 7.75   | 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   | 8.50   | Call         | Bond Future | 216       | 1                             | 216       | 1                               | 144.00        |
| 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   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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 | 8.75   | Call         | Bond Future | 3784      | 4                             | 3784      | 4                               | 10,900.00     |
| 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 | 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      | 8.80   | Call         | Bond Future | 5505      | 6                             | 5505      | 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      | 8.70   | Put          | Bond Future | 4291      | 4                             | 4291      | 4                               | 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      | 8.75   | 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   | 1.70   | Call         | Bond Future | 726       | 1                             | 726       | 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   | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 04/08/2010 | R189 On 05-August-10   | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | 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 | 1.80   | Call         | Bond Future | 624       | 1                             | 624       | 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 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 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 | 1.75   | 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   | 3.00   | Call         | Bond Future | 1018      | 1                             | 1018      | 1                               | 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   | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 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   | 3.05   | 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 | 3.10   | Call         | Bond Future | 1423      | 1                             | 1423      | 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 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 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 | 3.05   | 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 | 8.55   | Call         | Bond Future | 3326      | 3                             | 3326      | 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 | 8.45   | Put          | Bond Future | 124       | 0                             | 124       | 0                               | 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 | 8.50   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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      | 7.70   | Call         | Bond Future | 1450      | 2                             | 1450      | 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      | 7.80   | Put          | Bond Future | 1170      | 1                             | 1170      | 1                               | 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      | 7.75   | 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   | 3.10   | Call         | Bond Future | 2961      | 3                             | 2961      | 3                               | 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   | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 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   | 3.05   | 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 | 3.00   | Call         | Bond Future | 539       | 1                             | 539       | 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 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 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 | 3.05   | 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 | 9.20   | Call         | Bond Future | 4946      | 5                             | 4946      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 5387      | 6                             | 5387      | 6                               | 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 | 9.20   | Put          | Bond Future | 180       | 0                             | 180       | 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      | 8.30   | Call         | Bond Future | 2206      | 2                             | 2206      | 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      | 8.20   | Put          | Bond Future | 2593      | 2                             | 2593      | 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      | 8.25   | 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   | 8.25   | Call         | Bond Future | 60        | 0                             | 60        | 0                               | 249.00        |
| 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   | 8.75   | 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 | 9.30   | Call         | Bond Future | 5456      | 6                             | 5456      | 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 | 9.20   | Put          | Bond Future | 265       | 0                             | 265       | 0                               | 0.00          |
| 04/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 206       | 0                             | 206       | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | 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      | 8.45   | Call         | Bond Future | 2635      | 3                             | 2635      | 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      | 8.55   | Put          | Bond Future | 2315      | 2                             | 2315      | 2                               | 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      | 8.50   | 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 | 8.45   | Call         | Bond Future | 2661      | 3                             | 2661      | 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 | 8.55   | Put          | Bond Future | 44        | 0                             | 44        | 0                               | 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 | 8.50   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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      | 7.55   | Call         | Bond Future | 1109      | 1                             | 1109      | 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      | 7.45   | Put          | Bond Future | 1137      | 1                             | 1137      | 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      | 7.50   | 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   | 9.25   | Call         | Bond Future | 5255      | 6                             | 5255      | 6                               | 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   | 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 | 9.30   | Call         | Bond Future | 5388      | 6                             | 5388      | 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 | 9.20   | Put          | Bond Future | 347       | 0                             | 347       | 0                               | 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 | 9.25   | 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      | 8.45   | Call         | Bond Future | 2641      | 3                             | 2641      | 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      | 8.55   | Put          | Bond Future | 2642      | 2                             | 2642      | 2                               | 0.00          |
| 04/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 2901      | 3                             | 2901      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | 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 | 9.20   | Call         | Bond Future | 4624      | 5                             | 4624      | 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 | 9.30   | Put          | Bond Future | 336       | 0                             | 336       | 0                               | 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 | 9.25   | 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      | 8.55   | Call         | Bond Future | 2828      | 3                             | 2828      | 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      | 8.45   | Put          | Bond Future | 3334      | 3                             | 3334      | 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      | 8.50   | 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/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>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   | 3.15   | Call         | Bond Future | 2084      | 2                             | 2084      | 2                               | 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   | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 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   | 3.10   | 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 | 3.05   | Call         | Bond Future | 181       | 0                             | 181       | 0                               | 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 | 3.15   | Put          | Bond Future | 0         | 0                             | 0         | 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 | 3.10   | 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   | 2.80   | Call         | Bond Future | 297       | 0                             | 297       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/08/2010 | R211 On 05-August-10   | 2.70   | Call         | 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   | 2.80   | Put          | Bond Future  | 0         | 0                             | 0         | 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 | 2.70   | 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 | 2.80   | Put          | Bond Future  | 292       | 0                             | 292       | 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 | 2.75   | 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   | 3.05   | Call         | Bond Future  | 379       | 0                             | 379       | 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   | 2.95   | Put          | Bond Future  | 572       | 1                             | 572       | 1                               | 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   | 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          |
| 05/08/2010 | AL7T On 05-August-10   |        |              | Index Future | 355.47    | 355.7290                      | 355.4670  | 355.7290                        | 0.00          |
| 05/08/2010 | AL7T On 04-November-10 |        |              | Index Future | 361.24    | 361.6300                      | 361.2390  | 361.6300                        | 38.00         |
| 05/08/2010 | ALBI On 05-August-10   |        |              | Index Future | 327.45    | 327.6540                      | 327.4450  | 327.6540                        | 0.00          |
| 05/08/2010 | ALBI On 04-November-10 |        |              | Index Future | 332.94    | 333.1070                      | 332.9380  | 333.1070                        | 1,231.00      |
| 05/08/2010 | ALBI On 03-February-11 |        |              | Index Future | 338.43    | 338.8300                      | 338.4270  | 338.8300                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2010 | CRD1 On 05-August-10    |        |              | Index Future           | 144.79    | 144.7880                      | 144.7880  | 144.7880                        | 0.00          |
| 05/08/2010 | CRD1 On 04-November-10  |        |              | Index Future           | 147.22    | 147.1970                      | 147.2230  | 147.1970                        | 2.00          |
| 05/08/2010 | CRD1 On 03-February-11  |        |              | Index Future           | 149.88    | 149.8510                      | 149.8760  | 149.8510                        | 0.00          |
| 05/08/2010 | GOVI On 05-August-10    |        |              | GOVI                   | 328.35    | 328.5640                      | 328.3510  | 328.5640                        | 0.00          |
| 05/08/2010 | GOVI On 05-August-10    | 315.60 | Call         | GOVI                   | 127510    | 13                            | 127510    | 13                              | 0.00          |
| 05/08/2010 | GOVI On 05-August-10    | 315.60 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | GOVI On 04-November-10  |        |              | GOVI                   | 333.78    | 334.0330                      | 333.7820  | 334.0330                        | 177.00        |
| 05/08/2010 | GOVI On 04-November-10  | 329.00 | Call         | GOVI                   | 47820     | 5                             | 47820     | 5                               | 0.00          |
| 05/08/2010 | GOVI On 04-November-10  | 329.01 | Call         | GOVI                   | 47720     | 5                             | 47720     | 5                               | 0.00          |
| 05/08/2010 | GOVI On 04-November-10  | 328.99 | Call         | GOVI                   | 47920     | 5                             | 47920     | 5                               | 0.00          |
| 05/08/2010 | GOVI On 04-November-10  | 328.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 05/08/2010 | ILBI On 05-August-10    |        |              | Index Future           | 383.67    | 383.6700                      | 383.6700  | 383.6700                        | 0.00          |
| 05/08/2010 | ILBI On 04-November-10  |        |              | Index Future           | 396.72    | 390.1780                      | 396.7220  | 390.1780                        | 507.00        |
| 05/08/2010 | ILBI On 03-February-11  |        |              | Index Future           | 403.80    | 410.4570                      | 403.8030  | 410.4570                        | 0.00          |
| 05/08/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap     | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 05/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 05/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 05/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 05/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 05/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 05/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 05/08/2010 | JBAF On 18-August-10    |        |              | Jibar Tradeable Future | 6.50      | 93.5000                       | 6.5000    | 93.5000                         | 1,000.00      |
| 05/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.47      | 93.5300                       | 6.4700    | 93.5300                         | 1,000.00      |
| 05/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.22      | 93.7800                       | 6.2200    | 93.7800                         | 0.00          |
| 05/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.20      | 93.8000                       | 6.2000    | 93.8000                         | 0.00          |
| 05/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.20      | 93.8000                       | 6.2000    | 93.8000                         | 0.00          |
| 05/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.20      | 93.8000                       | 6.2000    | 93.8000                         | 0.00          |
| 05/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.25      | 93.7500                       | 6.2500    | 93.7500                         | 5,500.00      |
| 05/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.35      | 93.6500                       | 6.3500    | 93.6500                         | 4,500.00      |
| 05/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.50      | 93.5000                       | 6.5000    | 93.5000                         | 6,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2010 | JBAF On 21-December-11 |        |              | Jibar Tradeable Future | 6.70      | 93.3000                       | 6.7000    | 93.3000                         | 5,000.00      |
| 05/08/2010 | JBAF On 20-March-12    |        |              | Jibar Tradeable Future | 6.95      | 93.0500                       | 6.9500    | 93.0500                         | 0.00          |
| 05/08/2010 | JBAF On 20-June-12     |        |              | Jibar Tradeable Future | 7.05      | 92.9500                       | 7.0500    | 92.9500                         | 0.00          |
| 05/08/2010 | JFRA On 05-August-10   |        |              | Jibar Tradeable Future | 7.33      | 92.6710                       | 7.3290    | 92.6710                         | 0.00          |
| 05/08/2010 | JFRA On 04-November-10 |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 05/08/2010 | JN02 On 05-August-10   |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 05/08/2010 | JN02 On 05-August-10   | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | JN02 On 05-August-10   | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | JN02 On 05-August-10   | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 05/08/2010 | JN02 On 05-August-10   | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | JN02 On 05-August-10   | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 05/08/2010 | JN02 On 05-August-10   | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | JN05 On 05-August-10   |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 05/08/2010 | JN05 On 05-August-10   | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | JN05 On 05-August-10   | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | JN05 On 05-August-10   | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 05/08/2010 | JN05 On 05-August-10   | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | JN05 On 05-August-10   | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 05/08/2010 | JN05 On 05-August-10   | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | JN10 On 05-August-10   |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 05/08/2010 | JN10 On 05-August-10   | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | JN10 On 05-August-10   | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | JN10 On 05-August-10   | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 05/08/2010 | JN10 On 05-August-10   | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | JN10 On 05-August-10   | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 05/08/2010 | JN10 On 05-August-10   | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | OTH1 On 05-August-10   |        |              | Index Future           | 322.19    | 322.3700                      | 322.1880  | 322.3700                        | 0.00          |
| 05/08/2010 | OTH1 On 04-November-10 |        |              | Index Future           | 327.57    | 327.7360                      | 327.5690  | 327.7360                        | 3.00          |
| 05/08/2010 | OTH1 On 03-February-11 |        |              | Index Future           | 333.47    | 333.6440                      | 333.4730  | 333.6440                        | 0.00          |
| 05/08/2010 | R157 On 05-August-10   |        |              | Bond Future            | 7.64      | 129.7956                      | 7.6350    | 129.7956                        | 0.00          |
| 05/08/2010 | R157 On 05-August-10   | 8.75   | Call         | Bond Future            | 5185      | 5                             | 5185      | 5                               | 0.00          |
| 05/08/2010 | R157 On 05-August-10   | 8.50   | Call         | Bond Future            | 4047      | 4                             | 4047      | 4                               | 0.00          |
| 05/08/2010 | R157 On 05-August-10   | 9.00   | Call         | Bond Future            | 6309      | 6                             | 6309      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2010 | R157 On 05-August-10   | 8.25   | Call         | Bond Future | 2895      | 3                             | 2895      | 3                               | 0.00          |
| 05/08/2010 | R157 On 05-August-10   | 7.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R157 On 05-August-10   | 7.50   | Put          | Bond Future | 647       | 1                             | 647       | 1                               | 0.00          |
| 05/08/2010 | R157 On 05-August-10   | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R157 On 05-August-10   | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R157 On 05-August-10   | 8.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R157 On 05-August-10   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R157 On 04-November-10 |        |              | Bond Future | 7.69      | 125.1355                      | 7.6860    | 125.1355                        | 5,072.00      |
| 05/08/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future | 3802      | 4                             | 3802      | 4                               | 0.00          |
| 05/08/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future | 4000      | 4                             | 4000      | 4                               | 0.00          |
| 05/08/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future | 3606      | 4                             | 3606      | 4                               | 0.00          |
| 05/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future | 724       | 1                             | 724       | 1                               | 500.00        |
| 05/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future | 190       | 0                             | 190       | 0                               | 0.00          |
| 05/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future | 1574      | 2                             | 1574      | 2                               | 0.00          |
| 05/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future | 146       | 0                             | 146       | 0                               | 0.00          |
| 05/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future | 167       | 0                             | 167       | 0                               | 0.00          |
| 05/08/2010 | R157 On 03-February-11 |        |              | Bond Future | 7.72      | 127.3786                      | 7.7220    | 127.3786                        | 0.00          |
| 05/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future | 1961      | 2                             | 1961      | 2                               | 0.00          |
| 05/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future | 1832      | 2                             | 1832      | 2                               | 0.00          |
| 05/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future | 2095      | 2                             | 2095      | 2                               | 0.00          |
| 05/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future | 1114      | 1                             | 1114      | 1                               | 0.00          |
| 05/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future | 1280      | 1                             | 1280      | 1                               | 0.00          |
| 05/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future | 1195      | 1                             | 1195      | 1                               | 0.00          |
| 05/08/2010 | R157 On 05-May-11      |        |              | Bond Future | 7.73      | 122.9621                      | 7.7250    | 122.9621                        | 0.00          |
| 05/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future | 1855      | 2                             | 1855      | 2                               | 0.00          |
| 05/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future | 1970      | 2                             | 1970      | 2                               | 0.00          |
| 05/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future | 1744      | 2                             | 1744      | 2                               | 0.00          |
| 05/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future | 1847      | 2                             | 1847      | 2                               | 0.00          |
| 05/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future | 1663      | 2                             | 1663      | 2                               | 0.00          |
| 05/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future | 1752      | 2                             | 1752      | 2                               | 0.00          |
| 05/08/2010 | R186 On 05-August-10   |        |              | Bond Future | 8.53      | 118.8347                      | 8.5300    | 118.8347                        | 0.00          |
| 05/08/2010 | R186 On 05-August-10   | 9.25   | Call         | Bond Future | 6773      | 7                             | 6773      | 7                               | 0.00          |
| 05/08/2010 | R186 On 05-August-10   | 8.75   | Call         | Bond Future | 2133      | 2                             | 2133      | 2                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2010 | R186 On 05-August-10   | 9.75   | Call         | Bond Future | 11138     | 11                            | 11138     | 11                              | 0.00          |
| 05/08/2010 | R186 On 05-August-10   | 10.00  | Call         | Bond Future | 13223     | 13                            | 13223     | 13                              | 0.00          |
| 05/08/2010 | R186 On 05-August-10   | 9.00   | Call         | Bond Future | 4489      | 5                             | 4489      | 5                               | 0.00          |
| 05/08/2010 | R186 On 05-August-10   | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R186 On 05-August-10   | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R186 On 05-August-10   | 8.50   | Put          | Bond Future | 295       | 0                             | 295       | 0                               | 0.00          |
| 05/08/2010 | R186 On 05-August-10   | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R186 On 05-August-10   | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R186 On 05-August-10   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R186 On 05-August-10   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R186 On 04-November-10 |        |              | Bond Future | 8.58      | 120.8083                      | 8.5810    | 120.8083                        | 16,470.00     |
| 05/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 6994      | 7                             | 6994      | 7                               | 0.00          |
| 05/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 7364      | 8                             | 7364      | 8                               | 0.00          |
| 05/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 6630      | 7                             | 6630      | 7                               | 0.00          |
| 05/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 3651      | 4                             | 3651      | 4                               | 10,900.00     |
| 05/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 854       | 1                             | 854       | 1                               | 0.00          |
| 05/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 2031      | 2                             | 2031      | 2                               | 0.00          |
| 05/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 695       | 1                             | 695       | 1                               | 0.00          |
| 05/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 770       | 1                             | 770       | 1                               | 0.00          |
| 05/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 8.62      | 117.6857                      | 8.6200    | 117.6857                        | 0.00          |
| 05/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 5900      | 6                             | 5900      | 6                               | 0.00          |
| 05/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 6211      | 6                             | 6211      | 6                               | 0.00          |
| 05/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 5594      | 6                             | 5594      | 6                               | 0.00          |
| 05/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 2501      | 2                             | 2501      | 2                               | 0.00          |
| 05/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 2205      | 2                             | 2205      | 2                               | 0.00          |
| 05/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 2349      | 2                             | 2349      | 2                               | 0.00          |
| 05/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 8.65      | 119.9045                      | 8.6510    | 119.9045                        | 0.00          |
| 05/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 5106      | 5                             | 5106      | 5                               | 0.00          |
| 05/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 4839      | 5                             | 4839      | 5                               | 0.00          |
| 05/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 5378      | 6                             | 5378      | 6                               | 0.00          |
| 05/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 3984      | 4                             | 3984      | 4                               | 0.00          |
| 05/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 4378      | 4                             | 4378      | 4                               | 0.00          |
| 05/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 4177      | 4                             | 4177      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2010 | R189 On 05-August-10   |        |              | Bond Future | 1.44      | 114.6779                      | 1.4400    | 114.6779                        | 0.00          |
| 05/08/2010 | R189 On 05-August-10   | 1.75   | Call         | Bond Future | 855       | 1                             | 855       | 1                               | 0.00          |
| 05/08/2010 | R189 On 05-August-10   | 1.80   | Call         | Bond Future | 992       | 1                             | 992       | 1                               | 0.00          |
| 05/08/2010 | R189 On 05-August-10   | 1.70   | Call         | Bond Future | 718       | 1                             | 718       | 1                               | 0.00          |
| 05/08/2010 | R189 On 05-August-10   | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R189 On 05-August-10   | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R189 On 05-August-10   | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.56      | 111.6735                      | 1.5580    | 111.6735                        | 0.00          |
| 05/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 478       | 1                             | 478       | 1                               | 0.00          |
| 05/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 354       | 0                             | 354       | 0                               | 0.00          |
| 05/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 602       | 1                             | 602       | 1                               | 0.00          |
| 05/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R197 On 05-August-10   |        |              | Bond Future | 2.92      | 129.2786                      | 2.9200    | 129.2786                        | 0.00          |
| 05/08/2010 | R197 On 05-August-10   | 3.05   | Call         | Bond Future | 1649      | 2                             | 1649      | 2                               | 0.00          |
| 05/08/2010 | R197 On 05-August-10   | 3.10   | Call         | Bond Future | 2276      | 2                             | 2276      | 2                               | 0.00          |
| 05/08/2010 | R197 On 05-August-10   | 3.00   | Call         | Bond Future | 1018      | 1                             | 1018      | 1                               | 0.00          |
| 05/08/2010 | R197 On 05-August-10   | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R197 On 05-August-10   | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R197 On 05-August-10   | 3.05   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 05/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 2.99      | 129.3904                      | 2.9860    | 129.3904                        | 0.00          |
| 05/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 794       | 1                             | 794       | 1                               | 0.00          |
| 05/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 174       | 0                             | 174       | 0                               | 0.00          |
| 05/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 1411      | 1                             | 1411      | 1                               | 0.00          |
| 05/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R201 On 05-August-10   |        |              | Bond Future | 7.56      | 105.5132                      | 7.5600    | 105.5132                        | 0.00          |
| 05/08/2010 | R201 On 05-August-10   | 9.00   | Call         | Bond Future | 5240      | 5                             | 5240      | 5                               | 0.00          |
| 05/08/2010 | R201 On 05-August-10   | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.61      | 107.2701                      | 7.6130    | 107.2701                        | 1,364.00      |
| 05/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 3204      | 3                             | 3204      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 3048      | 3                             | 3048      | 3                               | 0.00          |
| 05/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 3360      | 3                             | 3360      | 3                               | 0.00          |
| 05/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 87        | 0                             | 87        | 0                               | 0.00          |
| 05/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 118       | 0                             | 118       | 0                               | 0.00          |
| 05/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 05/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.64      | 104.7701                      | 7.6420    | 104.7701                        | 0.00          |
| 05/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 1899      | 2                             | 1899      | 2                               | 0.00          |
| 05/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 1786      | 2                             | 1786      | 2                               | 0.00          |
| 05/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 2014      | 2                             | 2014      | 2                               | 0.00          |
| 05/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 651       | 1                             | 651       | 1                               | 0.00          |
| 05/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 755       | 1                             | 755       | 1                               | 0.00          |
| 05/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 702       | 1                             | 702       | 1                               | 0.00          |
| 05/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.64      | 106.7560                      | 7.6410    | 106.7560                        | 0.00          |
| 05/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 1559      | 2                             | 1559      | 2                               | 0.00          |
| 05/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 1653      | 2                             | 1653      | 2                               | 0.00          |
| 05/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 1469      | 1                             | 1469      | 1                               | 0.00          |
| 05/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 1282      | 1                             | 1282      | 1                               | 0.00          |
| 05/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 1150      | 1                             | 1150      | 1                               | 0.00          |
| 05/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 1214      | 1                             | 1214      | 1                               | 0.00          |
| 05/08/2010 | R202 On 05-August-10   |        |              | Bond Future | 2.93      | 109.3516                      | 2.9300    | 109.3516                        | 0.00          |
| 05/08/2010 | R202 On 05-August-10   | 3.05   | Call         | Bond Future | 2101      | 2                             | 2101      | 2                               | 0.00          |
| 05/08/2010 | R202 On 05-August-10   | 3.00   | Call         | Bond Future | 1232      | 1                             | 1232      | 1                               | 0.00          |
| 05/08/2010 | R202 On 05-August-10   | 3.10   | Call         | Bond Future | 2961      | 3                             | 2961      | 3                               | 0.00          |
| 05/08/2010 | R202 On 05-August-10   | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R202 On 05-August-10   | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R202 On 05-August-10   | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.97      | 109.4534                      | 2.9700    | 109.4534                        | 0.00          |
| 05/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 1384      | 1                             | 1384      | 1                               | 0.00          |
| 05/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 2238      | 2                             | 2238      | 2                               | 0.00          |
| 05/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 522       | 1                             | 522       | 1                               | 0.00          |
| 05/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2010 | R203 On 05-August-10   |        |              | Bond Future | 8.19      | 103.6935                      | 8.1850    | 103.6935                        | 0.00          |
| 05/08/2010 | R203 On 05-August-10   | 9.25   | Call         | Bond Future | 5466      | 5                             | 5466      | 5                               | 0.00          |
| 05/08/2010 | R203 On 05-August-10   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 8.26      | 101.2513                      | 8.2570    | 101.2513                        | 2,215.00      |
| 05/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 5117      | 5                             | 5117      | 5                               | 0.00          |
| 05/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 5337      | 5                             | 5337      | 5                               | 0.00          |
| 05/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 4896      | 5                             | 4896      | 5                               | 0.00          |
| 05/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 181       | 0                             | 181       | 0                               | 0.00          |
| 05/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 139       | 0                             | 139       | 0                               | 0.00          |
| 05/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 160       | 0                             | 160       | 0                               | 0.00          |
| 05/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 8.31      | 103.0691                      | 8.3090    | 103.0691                        | 0.00          |
| 05/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 2449      | 2                             | 2449      | 2                               | 0.00          |
| 05/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 2603      | 3                             | 2603      | 3                               | 0.00          |
| 05/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 2299      | 2                             | 2299      | 2                               | 0.00          |
| 05/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 1598      | 2                             | 1598      | 2                               | 0.00          |
| 05/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 1409      | 1                             | 1409      | 1                               | 0.00          |
| 05/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 1501      | 1                             | 1501      | 1                               | 0.00          |
| 05/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 8.34      | 100.8397                      | 8.3420    | 100.8397                        | 0.00          |
| 05/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 2049      | 2                             | 2049      | 2                               | 0.00          |
| 05/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 1925      | 2                             | 1925      | 2                               | 0.00          |
| 05/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 2177      | 2                             | 2177      | 2                               | 0.00          |
| 05/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 2381      | 2                             | 2381      | 2                               | 0.00          |
| 05/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 2615      | 3                             | 2615      | 3                               | 0.00          |
| 05/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 2496      | 2                             | 2496      | 2                               | 0.00          |
| 05/08/2010 | R204 On 05-August-10   |        |              | Bond Future | 8.30      | 99.3682                       | 8.2950    | 99.3682                         | 0.00          |
| 05/08/2010 | R204 On 05-August-10   | 9.25   | Call         | Bond Future | 5416      | 5                             | 5416      | 5                               | 0.00          |
| 05/08/2010 | R204 On 05-August-10   | 8.70   | Call         | Bond Future | 2345      | 2                             | 2345      | 2                               | 0.00          |
| 05/08/2010 | R204 On 05-August-10   | 8.75   | Call         | Bond Future | 2630      | 3                             | 2630      | 3                               | 0.00          |
| 05/08/2010 | R204 On 05-August-10   | 8.25   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R204 On 05-August-10   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R204 On 05-August-10   | 8.25   | Put          | Bond Future | 265       | 0                             | 265       | 0                               | 0.00          |
| 05/08/2010 | R204 On 05-August-10   | 8.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R204 On 05-August-10   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 8.35      | 101.0225                      | 8.3520    | 101.0225                        | 2,476.00      |
| 05/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 5214      | 5                             | 5214      | 5                               | 0.00          |
| 05/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 4974      | 5                             | 4974      | 5                               | 0.00          |
| 05/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 5452      | 5                             | 5452      | 5                               | 0.00          |
| 05/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 202       | 0                             | 202       | 0                               | 0.00          |
| 05/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 260       | 0                             | 260       | 0                               | 0.00          |
| 05/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 232       | 0                             | 232       | 0                               | 0.00          |
| 05/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 8.40      | 98.7974                       | 8.3980    | 98.7974                         | 0.00          |
| 05/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 2513      | 3                             | 2513      | 3                               | 0.00          |
| 05/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 2355      | 2                             | 2355      | 2                               | 0.00          |
| 05/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 2676      | 3                             | 2676      | 3                               | 0.00          |
| 05/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 1831      | 2                             | 1831      | 2                               | 0.00          |
| 05/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 2065      | 2                             | 2065      | 2                               | 0.00          |
| 05/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 1945      | 2                             | 1945      | 2                               | 0.00          |
| 05/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 8.43      | 100.6594                      | 8.4330    | 100.6594                        | 0.00          |
| 05/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 2786      | 3                             | 2786      | 3                               | 0.00          |
| 05/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 2944      | 3                             | 2944      | 3                               | 0.00          |
| 05/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 2633      | 3                             | 2633      | 3                               | 0.00          |
| 05/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 2540      | 3                             | 2540      | 3                               | 0.00          |
| 05/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 2309      | 2                             | 2309      | 2                               | 0.00          |
| 05/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 2421      | 2                             | 2421      | 2                               | 0.00          |
| 05/08/2010 | R206 On 05-August-10   |        |              | Bond Future | 7.44      | 100.6875                      | 7.4400    | 100.6875                        | 0.00          |
| 05/08/2010 | R206 On 05-August-10   | 9.00   | Call         | Bond Future | 4520      | 4                             | 4520      | 4                               | 0.00          |
| 05/08/2010 | R206 On 05-August-10   | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 7.47      | 102.3629                      | 7.4690    | 102.3629                        | 0.00          |
| 05/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 2872      | 3                             | 2872      | 3                               | 0.00          |
| 05/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 2999      | 3                             | 2999      | 3                               | 0.00          |
| 05/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 2745      | 3                             | 2745      | 3                               | 0.00          |
| 05/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 54        | 0                             | 54        | 0                               | 0.00          |
| 05/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 05/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 46        | 0                             | 46        | 0                               | 0.00          |
| 05/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 7.49      | 100.4246                      | 7.4890    | 100.4246                        | 0.00          |
| 05/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 1758      | 2                             | 1758      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 1853      | 2                             | 1853      | 2                               | 0.00          |
| 05/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 1665      | 2                             | 1665      | 2                               | 0.00          |
| 05/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 479       | 1                             | 479       | 1                               | 0.00          |
| 05/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 412       | 0                             | 412       | 0                               | 0.00          |
| 05/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 444       | 0                             | 444       | 0                               | 0.00          |
| 05/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 7.48      | 102.3307                      | 7.4750    | 102.3307                        | 0.00          |
| 05/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1090      | 1                             | 1090      | 1                               | 0.00          |
| 05/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1026      | 1                             | 1026      | 1                               | 0.00          |
| 05/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1157      | 1                             | 1157      | 1                               | 0.00          |
| 05/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 978       | 1                             | 978       | 1                               | 0.00          |
| 05/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 1086      | 1                             | 1086      | 1                               | 0.00          |
| 05/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 1030      | 1                             | 1030      | 1                               | 0.00          |
| 05/08/2010 | R207 On 05-August-10   |        |              | Bond Future | 8.37      | 93.3742                       | 8.3650    | 93.3742                         | 0.00          |
| 05/08/2010 | R207 On 05-August-10   | 9.50   | Call         | Bond Future | 6638      | 7                             | 6638      | 7                               | 0.00          |
| 05/08/2010 | R207 On 05-August-10   | 8.25   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R207 On 05-August-10   | 9.25   | Call         | Bond Future | 5230      | 5                             | 5230      | 5                               | 0.00          |
| 05/08/2010 | R207 On 05-August-10   | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R207 On 05-August-10   | 8.25   | Put          | Bond Future | 709       | 1                             | 709       | 1                               | 0.00          |
| 05/08/2010 | R207 On 05-August-10   | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 8.44      | 94.9263                       | 8.4370    | 94.9263                         | 829.00        |
| 05/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 5037      | 5                             | 5037      | 5                               | 0.00          |
| 05/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 4794      | 5                             | 4794      | 5                               | 0.00          |
| 05/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 5278      | 5                             | 5278      | 5                               | 0.00          |
| 05/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 282       | 0                             | 282       | 0                               | 0.00          |
| 05/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 359       | 0                             | 359       | 0                               | 0.00          |
| 05/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 321       | 0                             | 321       | 0                               | 0.00          |
| 05/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.48      | 92.9918                       | 8.4810    | 92.9918                         | 0.00          |
| 05/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 3206      | 3                             | 3206      | 3                               | 0.00          |
| 05/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 3024      | 3                             | 3024      | 3                               | 0.00          |
| 05/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 3393      | 3                             | 3393      | 3                               | 0.00          |
| 05/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 1543      | 2                             | 1543      | 2                               | 0.00          |
| 05/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 1749      | 2                             | 1749      | 2                               | 0.00          |
| 05/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 1643      | 2                             | 1643      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 8.52      | 94.7471                       | 8.5170    | 94.7471                         | 0.00          |
| 05/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 2727      | 3                             | 2727      | 3                               | 0.00          |
| 05/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 2886      | 3                             | 2886      | 3                               | 0.00          |
| 05/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 2573      | 3                             | 2573      | 3                               | 0.00          |
| 05/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 2959      | 3                             | 2959      | 3                               | 0.00          |
| 05/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 2696      | 3                             | 2696      | 3                               | 0.00          |
| 05/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 2825      | 3                             | 2825      | 3                               | 0.00          |
| 05/08/2010 | R208 On 05-August-10   |        |              | Bond Future | 8.48      | 90.6563                       | 8.4800    | 90.6563                         | 0.00          |
| 05/08/2010 | R208 On 05-August-10   | 9.50   | Call         | Bond Future | 6195      | 6                             | 6195      | 6                               | 0.00          |
| 05/08/2010 | R208 On 05-August-10   | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 8.54      | 88.7609                       | 8.5380    | 88.7609                         | 6,835.00      |
| 05/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 4708      | 5                             | 4708      | 5                               | 0.00          |
| 05/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 4958      | 5                             | 4958      | 5                               | 0.00          |
| 05/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 4462      | 5                             | 4462      | 5                               | 0.00          |
| 05/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 447       | 0                             | 447       | 0                               | 0.00          |
| 05/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 357       | 0                             | 357       | 0                               | 0.00          |
| 05/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 399       | 0                             | 399       | 0                               | 0.00          |
| 05/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.58      | 90.3638                       | 8.5830    | 90.3638                         | 0.00          |
| 05/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 3017      | 3                             | 3017      | 3                               | 0.00          |
| 05/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 3201      | 3                             | 3201      | 3                               | 0.00          |
| 05/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 2838      | 3                             | 2838      | 3                               | 0.00          |
| 05/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 2123      | 2                             | 2123      | 2                               | 0.00          |
| 05/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 1881      | 2                             | 1881      | 2                               | 0.00          |
| 05/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 1999      | 2                             | 1999      | 2                               | 0.00          |
| 05/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 8.62      | 88.6585                       | 8.6170    | 88.6585                         | 0.00          |
| 05/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 2569      | 3                             | 2569      | 3                               | 0.00          |
| 05/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 2417      | 3                             | 2417      | 3                               | 0.00          |
| 05/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 2726      | 3                             | 2726      | 3                               | 0.00          |
| 05/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 3132      | 3                             | 3132      | 3                               | 0.00          |
| 05/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 3433      | 3                             | 3433      | 3                               | 0.00          |
| 05/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 3279      | 3                             | 3279      | 3                               | 0.00          |
| 05/08/2010 | R209 On 05-August-10   |        |              | Bond Future | 8.47      | 79.1647                       | 8.4700    | 79.1647                         | 0.00          |
| 05/08/2010 | R209 On 05-August-10   | 8.75   | Call         | Bond Future | 2307      | 2                             | 2307      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2010 | R209 On 05-August-10   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 8.51      | 77.3359                       | 8.5080    | 77.3359                         | 2,406.00      |
| 05/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 4869      | 5                             | 4869      | 5                               | 0.00          |
| 05/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 5163      | 5                             | 5163      | 5                               | 0.00          |
| 05/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 4578      | 5                             | 4578      | 5                               | 0.00          |
| 05/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 1016      | 1                             | 1016      | 1                               | 0.00          |
| 05/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 833       | 1                             | 833       | 1                               | 0.00          |
| 05/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 921       | 1                             | 921       | 1                               | 0.00          |
| 05/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 8.54      | 78.7302                       | 8.5360    | 78.7302                         | 0.00          |
| 05/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 5577      | 6                             | 5577      | 6                               | 0.00          |
| 05/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 5846      | 6                             | 5846      | 6                               | 0.00          |
| 05/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 5311      | 5                             | 5311      | 5                               | 0.00          |
| 05/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 1988      | 2                             | 1988      | 2                               | 0.00          |
| 05/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 1755      | 2                             | 1755      | 2                               | 0.00          |
| 05/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 1868      | 2                             | 1868      | 2                               | 0.00          |
| 05/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 8.56      | 77.0609                       | 8.5570    | 77.0609                         | 0.00          |
| 05/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 3765      | 4                             | 3765      | 4                               | 0.00          |
| 05/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 3986      | 4                             | 3986      | 4                               | 0.00          |
| 05/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 3549      | 4                             | 3549      | 4                               | 0.00          |
| 05/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 4443      | 4                             | 4443      | 4                               | 0.00          |
| 05/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 4044      | 4                             | 4044      | 4                               | 0.00          |
| 05/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 4239      | 4                             | 4239      | 4                               | 0.00          |
| 05/08/2010 | R210 On 05-August-10   |        |              | Bond Future | 2.99      | 95.6275                       | 2.9900    | 95.6275                         | 0.00          |
| 05/08/2010 | R210 On 05-August-10   | 3.10   | Call         | Bond Future | 1438      | 1                             | 1438      | 1                               | 0.00          |
| 05/08/2010 | R210 On 05-August-10   | 3.05   | Call         | Bond Future | 788       | 1                             | 788       | 1                               | 0.00          |
| 05/08/2010 | R210 On 05-August-10   | 3.15   | Call         | Bond Future | 2084      | 2                             | 2084      | 2                               | 0.00          |
| 05/08/2010 | R210 On 05-August-10   | 3.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R210 On 05-August-10   | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R210 On 05-August-10   | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R210 On 04-November-10 |        |              | Bond Future | 3.04      | 94.4269                       | 3.0380    | 94.4269                         | 0.00          |
| 05/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future | 799       | 1                             | 799       | 1                               | 0.00          |
| 05/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future | 1438      | 1                             | 1438      | 1                               | 0.00          |
| 05/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future | 155       | 0                             | 155       | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R211 On 05-August-10   |        |              | Bond Future  | 2.75      | 98.6075                       | 2.7500    | 98.6075                         | 0.00          |
| 05/08/2010 | R211 On 05-August-10   | 2.75   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R211 On 05-August-10   | 2.70   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R211 On 05-August-10   | 2.80   | Call         | Bond Future  | 292       | 0                             | 292       | 0                               | 0.00          |
| 05/08/2010 | R211 On 05-August-10   | 2.80   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R211 On 05-August-10   | 2.70   | Put          | Bond Future  | 293       | 0                             | 293       | 0                               | 0.00          |
| 05/08/2010 | R211 On 05-August-10   | 2.75   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R211 On 04-November-10 |        |              | Bond Future  | 2.86      | 98.6891                       | 2.8550    | 98.6891                         | 0.00          |
| 05/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R211 On 04-November-10 | 2.70   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R211 On 04-November-10 | 2.70   | Put          | Bond Future  | 873       | 1                             | 873       | 1                               | 0.00          |
| 05/08/2010 | R211 On 04-November-10 | 2.80   | Put          | Bond Future  | 309       | 0                             | 309       | 0                               | 0.00          |
| 05/08/2010 | R211 On 04-November-10 | 2.75   | Put          | Bond Future  | 590       | 1                             | 590       | 1                               | 0.00          |
| 05/08/2010 | R212 On 05-August-10   |        |              | Bond Future  | 3.01      | 97.5755                       | 3.0100    | 97.5755                         | 0.00          |
| 05/08/2010 | R212 On 05-August-10   | 3.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R212 On 05-August-10   | 2.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R212 On 05-August-10   | 3.05   | Call         | Bond Future  | 379       | 0                             | 379       | 0                               | 0.00          |
| 05/08/2010 | R212 On 05-August-10   | 3.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R212 On 05-August-10   | 2.95   | Put          | Bond Future  | 572       | 1                             | 572       | 1                               | 0.00          |
| 05/08/2010 | R212 On 05-August-10   | 3.00   | Put          | Bond Future  | 95        | 0                             | 95        | 0                               | 0.00          |
| 05/08/2010 | R212 On 04-November-10 |        |              | Bond Future  | 3.08      | 97.6588                       | 3.0790    | 97.6588                         | 0.00          |
| 05/08/2010 | R212 On 04-November-10 | 3.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R212 On 04-November-10 | 3.05   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R212 On 04-November-10 | 2.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 05/08/2010 | R212 On 04-November-10 | 2.95   | Put          | Bond Future  | 1203      | 1                             | 1203      | 1                               | 0.00          |
| 05/08/2010 | R212 On 04-November-10 | 3.05   | Put          | Bond Future  | 269       | 0                             | 269       | 0                               | 0.00          |
| 05/08/2010 | R212 On 04-November-10 | 3.00   | Put          | Bond Future  | 735       | 1                             | 735       | 1                               | 0.00          |
| 05/08/2010 | TRT1 On 05-August-10   |        |              | Index Future | 324.70    | 324.7030                      | 324.7030  | 324.7030                        | 0.00          |
| 05/08/2010 | TRT1 On 04-November-10 |        |              | Index Future | 329.94    | 330.1070                      | 329.9420  | 330.1070                        | 100.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/08/2010 | TRT1 On 03-February-11  |        |              | Index Future           | 335.89    | 336.0580                      | 335.8880  | 336.0580                        | 0.00          |
| 06/08/2010 | AL7T On 04-November-10  |        |              | Index Future           | 362.37    | 361.2390                      | 362.3660  | 361.2390                        | 38.00         |
| 06/08/2010 | ALBI On 04-November-10  |        |              | Index Future           | 333.96    | 332.9380                      | 333.9620  | 332.9380                        | 1,228.00      |
| 06/08/2010 | ALBI On 03-February-11  |        |              | Index Future           | 339.66    | 338.4270                      | 339.6620  | 338.4270                        | 0.00          |
| 06/08/2010 | CRD1 On 04-November-10  |        |              | Index Future           | 145.06    | 147.2230                      | 145.0600  | 147.2230                        | 2.00          |
| 06/08/2010 | CRD1 On 03-February-11  |        |              | Index Future           | 147.58    | 149.8760                      | 147.5820  | 149.8760                        | 0.00          |
| 06/08/2010 | GOVI On 04-November-10  |        |              | GOVI                   | 334.87    | 333.7820                      | 334.8670  | 333.7820                        | 177.00        |
| 06/08/2010 | GOVI On 04-November-10  | 329.00 | Call         | GOVI                   | 58670     | 5                             | 58670     | 5                               | 0.00          |
| 06/08/2010 | GOVI On 04-November-10  | 328.99 | Call         | GOVI                   | 58770     | 5                             | 58770     | 5                               | 0.00          |
| 06/08/2010 | GOVI On 04-November-10  | 329.01 | Call         | GOVI                   | 58570     | 5                             | 58570     | 5                               | 0.00          |
| 06/08/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | GOVI On 04-November-10  | 328.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 06/08/2010 | ILBI On 04-November-10  |        |              | Index Future           | 390.04    | 396.7220                      | 390.0430  | 396.7220                        | 507.00        |
| 06/08/2010 | ILBI On 03-February-11  |        |              | Index Future           | 396.55    | 403.8030                      | 396.5470  | 403.8030                        | 0.00          |
| 06/08/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap     | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 06/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 06/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 06/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 06/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 06/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 06/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 06/08/2010 | JBAF On 18-August-10    |        |              | Jibar Tradeable Future | 6.55      | 93.5000                       | 6.5500    | 93.5000                         | 1,000.00      |
| 06/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.30      | 93.5300                       | 6.3000    | 93.5300                         | 1,000.00      |
| 06/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.23      | 93.7800                       | 6.2300    | 93.7800                         | 0.00          |
| 06/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.21      | 93.8000                       | 6.2100    | 93.8000                         | 0.00          |
| 06/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.20      | 93.8000                       | 6.2000    | 93.8000                         | 0.00          |
| 06/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.20      | 93.8000                       | 6.2000    | 93.8000                         | 0.00          |
| 06/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.25      | 93.7500                       | 6.2500    | 93.7500                         | 5,500.00      |
| 06/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.35      | 93.6500                       | 6.3500    | 93.6500                         | 4,500.00      |
| 06/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.51      | 93.5000                       | 6.5100    | 93.5000                         | 6,000.00      |
| 06/08/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.72      | 93.3000                       | 6.7200    | 93.3000                         | 5,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/08/2010 | JBAF On 20-March-12    |        |              | Jibar Tradeable Future | 6.96      | 93.0500                       | 6.9600    | 93.0500                         | 0.00          |
| 06/08/2010 | JBAF On 20-June-12     |        |              | Jibar Tradeable Future | 7.08      | 92.9500                       | 7.0800    | 92.9500                         | 0.00          |
| 06/08/2010 | JFRA On 04-November-10 |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 06/08/2010 | JN02 On 04-November-10 |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 06/08/2010 | JN02 On 04-November-10 | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | JN02 On 04-November-10 | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | JN02 On 04-November-10 | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | JN02 On 04-November-10 | 8.00   | Put          | JNOTE                  | 500000    | 0                             | 500000    | 0                               | 0.00          |
| 06/08/2010 | JN02 On 04-November-10 | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/08/2010 | JN02 On 04-November-10 | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | JN05 On 04-November-10 |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 06/08/2010 | JN05 On 04-November-10 | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | JN05 On 04-November-10 | 8.25   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | JN05 On 04-November-10 | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | JN05 On 04-November-10 | 8.00   | Put          | JNOTE                  | 500000    | 0                             | 500000    | 0                               | 0.00          |
| 06/08/2010 | JN05 On 04-November-10 | 8.25   | Put          | JNOTE                  | 750000    | 0                             | 750000    | 0                               | 0.00          |
| 06/08/2010 | JN05 On 04-November-10 | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | JN10 On 04-November-10 |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 06/08/2010 | JN10 On 04-November-10 | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | JN10 On 04-November-10 | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | JN10 On 04-November-10 | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/08/2010 | JN10 On 04-November-10 | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | JN10 On 04-November-10 | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 06/08/2010 | JN10 On 04-November-10 | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | OTH1 On 04-November-10 |        |              | Index Future           | 323.32    | 327.5690                      | 323.3230  | 327.5690                        | 3.00          |
| 06/08/2010 | OTH1 On 03-February-11 |        |              | Index Future           | 328.94    | 333.4730                      | 328.9440  | 333.4730                        | 0.00          |
| 06/08/2010 | R157 On 05-August-10   |        |              | Bond Future            | 7.64      | 129.7956                      | 7.6350    | 129.7956                        | 0.00          |
| 06/08/2010 | R157 On 04-November-10 |        |              | Bond Future            | 7.64      | 125.1901                      | 7.6430    | 125.1901                        | 5,072.00      |
| 06/08/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future            | 3974      | 4                             | 3974      | 4                               | 0.00          |
| 06/08/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future            | 4174      | 4                             | 4174      | 4                               | 0.00          |
| 06/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future            | 796       | 1                             | 796       | 1                               | 500.00        |
| 06/08/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future            | 3776      | 4                             | 3776      | 4                               | 0.00          |
| 06/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future            | 164       | 0                             | 164       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future | 1450      | 2                             | 1450      | 2                               | 0.00          |
| 06/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future | 124       | 0                             | 124       | 0                               | 0.00          |
| 06/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future | 143       | 0                             | 143       | 0                               | 0.00          |
| 06/08/2010 | R157 On 03-February-11 |        |              | Bond Future | 7.68      | 127.4305                      | 7.6760    | 127.4305                        | 0.00          |
| 06/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future | 2075      | 2                             | 2075      | 2                               | 0.00          |
| 06/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future | 2213      | 2                             | 2213      | 2                               | 0.00          |
| 06/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future | 1942      | 2                             | 1942      | 2                               | 0.00          |
| 06/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future | 1191      | 1                             | 1191      | 1                               | 0.00          |
| 06/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future | 1033      | 1                             | 1033      | 1                               | 0.00          |
| 06/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future | 1109      | 1                             | 1109      | 1                               | 0.00          |
| 06/08/2010 | R157 On 05-May-11      |        |              | Bond Future | 7.74      | 123.0154                      | 7.7420    | 123.0154                        | 0.00          |
| 06/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future | 1816      | 2                             | 1816      | 2                               | 0.00          |
| 06/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future | 1706      | 2                             | 1706      | 2                               | 0.00          |
| 06/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future | 1930      | 2                             | 1930      | 2                               | 0.00          |
| 06/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future | 1692      | 2                             | 1692      | 2                               | 0.00          |
| 06/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future | 1878      | 2                             | 1878      | 2                               | 0.00          |
| 06/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future | 1783      | 2                             | 1783      | 2                               | 0.00          |
| 06/08/2010 | R186 On 05-August-10   |        |              | Bond Future | 8.53      | 118.8347                      | 8.5300    | 118.8347                        | 0.00          |
| 06/08/2010 | R186 On 04-November-10 |        |              | Bond Future | 8.53      | 120.6143                      | 8.5290    | 120.6143                        | 16,470.00     |
| 06/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 7400      | 7                             | 7400      | 7                               | 0.00          |
| 06/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 7778      | 7                             | 7778      | 7                               | 0.00          |
| 06/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 3948      | 4                             | 3948      | 4                               | 10,900.00     |
| 06/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 7027      | 7                             | 7027      | 7                               | 0.00          |
| 06/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 746       | 1                             | 746       | 1                               | 0.00          |
| 06/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 1822      | 2                             | 1822      | 2                               | 0.00          |
| 06/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 603       | 1                             | 603       | 1                               | 0.00          |
| 06/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 671       | 1                             | 671       | 1                               | 0.00          |
| 06/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 8.57      | 117.4847                      | 8.5660    | 117.4847                        | 0.00          |
| 06/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 6236      | 6                             | 6236      | 6                               | 0.00          |
| 06/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 5921      | 6                             | 5921      | 6                               | 0.00          |
| 06/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 6556      | 6                             | 6556      | 6                               | 0.00          |
| 06/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 2032      | 2                             | 2032      | 2                               | 0.00          |
| 06/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 2310      | 3                             | 2310      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 2167      | 2                             | 2167      | 2                               | 0.00          |
| 06/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 8.62      | 119.6965                      | 8.6230    | 119.6965                        | 0.00          |
| 06/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 5244      | 5                             | 5244      | 5                               | 0.00          |
| 06/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 5521      | 5                             | 5521      | 5                               | 0.00          |
| 06/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 4974      | 5                             | 4974      | 5                               | 0.00          |
| 06/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 4248      | 4                             | 4248      | 4                               | 0.00          |
| 06/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 3862      | 4                             | 3862      | 4                               | 0.00          |
| 06/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 4050      | 4                             | 4050      | 4                               | 0.00          |
| 06/08/2010 | R189 On 05-August-10   |        |              | Bond Future | 1.44      | 114.6779                      | 1.4400    | 114.6779                        | 0.00          |
| 06/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.56      | 111.6510                      | 1.5620    | 111.6510                        | 0.00          |
| 06/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 468       | 0                             | 468       | 0                               | 0.00          |
| 06/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 592       | 1                             | 592       | 1                               | 0.00          |
| 06/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 344       | 0                             | 344       | 0                               | 0.00          |
| 06/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R197 On 05-August-10   |        |              | Bond Future | 2.92      | 129.2786                      | 2.9200    | 129.2786                        | 0.00          |
| 06/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 3.00      | 129.3779                      | 2.9970    | 129.3779                        | 0.00          |
| 06/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 657       | 1                             | 657       | 1                               | 0.00          |
| 06/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 06/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 1274      | 1                             | 1274      | 1                               | 0.00          |
| 06/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R201 On 05-August-10   |        |              | Bond Future | 7.56      | 105.5132                      | 7.5600    | 105.5132                        | 0.00          |
| 06/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.56      | 107.3093                      | 7.5590    | 107.3093                        | 1,364.00      |
| 06/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 3378      | 3                             | 3378      | 3                               | 0.00          |
| 06/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 3537      | 3                             | 3537      | 3                               | 0.00          |
| 06/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 3220      | 3                             | 3220      | 3                               | 0.00          |
| 06/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 98        | 0                             | 98        | 0                               | 0.00          |
| 06/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 71        | 0                             | 71        | 0                               | 0.00          |
| 06/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 84        | 0                             | 84        | 0                               | 0.00          |
| 06/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.58      | 104.8105                      | 7.5840    | 104.8105                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 2027      | 2                             | 2027      | 2                               | 0.00          |
| 06/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 2146      | 2                             | 2146      | 2                               | 0.00          |
| 06/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 1911      | 2                             | 1911      | 2                               | 0.00          |
| 06/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 684       | 1                             | 684       | 1                               | 0.00          |
| 06/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 587       | 1                             | 587       | 1                               | 0.00          |
| 06/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 634       | 1                             | 634       | 1                               | 0.00          |
| 06/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.65      | 106.7973                      | 7.6510    | 106.7973                        | 0.00          |
| 06/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 1539      | 2                             | 1539      | 2                               | 0.00          |
| 06/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 1450      | 1                             | 1450      | 1                               | 0.00          |
| 06/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 1632      | 2                             | 1632      | 2                               | 0.00          |
| 06/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 1160      | 1                             | 1160      | 1                               | 0.00          |
| 06/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 1295      | 1                             | 1295      | 1                               | 0.00          |
| 06/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 1225      | 1                             | 1225      | 1                               | 0.00          |
| 06/08/2010 | R202 On 05-August-10   |        |              | Bond Future | 2.93      | 109.3516                      | 2.9300    | 109.3516                        | 0.00          |
| 06/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.97      | 109.4360                      | 2.9700    | 109.4360                        | 0.00          |
| 06/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 1384      | 1                             | 1384      | 1                               | 0.00          |
| 06/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 2238      | 2                             | 2238      | 2                               | 0.00          |
| 06/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 522       | 1                             | 522       | 1                               | 0.00          |
| 06/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R203 On 05-August-10   |        |              | Bond Future | 8.19      | 103.6935                      | 8.1850    | 103.6935                        | 0.00          |
| 06/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 8.20      | 101.1998                      | 8.2040    | 101.1998                        | 2,215.00      |
| 06/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 5365      | 5                             | 5365      | 5                               | 0.00          |
| 06/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 5141      | 5                             | 5141      | 5                               | 0.00          |
| 06/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 5587      | 5                             | 5587      | 5                               | 0.00          |
| 06/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 115       | 0                             | 115       | 0                               | 0.00          |
| 06/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 153       | 0                             | 153       | 0                               | 0.00          |
| 06/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 06/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 8.25      | 103.0192                      | 8.2530    | 103.0192                        | 0.00          |
| 06/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 2611      | 2                             | 2611      | 2                               | 0.00          |
| 06/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 2456      | 2                             | 2456      | 2                               | 0.00          |
| 06/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 2771      | 3                             | 2771      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 1297      | 1                             | 1297      | 1                               | 0.00          |
| 06/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 1475      | 2                             | 1475      | 2                               | 0.00          |
| 06/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 1383      | 2                             | 1383      | 2                               | 0.00          |
| 06/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 8.33      | 100.7913                      | 8.3300    | 100.7913                        | 0.00          |
| 06/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 2073      | 2                             | 2073      | 2                               | 0.00          |
| 06/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 2202      | 2                             | 2202      | 2                               | 0.00          |
| 06/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 1948      | 2                             | 1948      | 2                               | 0.00          |
| 06/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 2580      | 3                             | 2580      | 3                               | 0.00          |
| 06/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 2347      | 2                             | 2347      | 2                               | 0.00          |
| 06/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 2461      | 2                             | 2461      | 2                               | 0.00          |
| 06/08/2010 | R204 On 05-August-10   |        |              | Bond Future | 8.30      | 99.3682                       | 8.2950    | 99.3682                         | 0.00          |
| 06/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 8.30      | 101.0225                      | 8.2990    | 101.0225                        | 2,476.00      |
| 06/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 5483      | 5                             | 5483      | 5                               | 0.00          |
| 06/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 5725      | 5                             | 5725      | 5                               | 0.00          |
| 06/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 5239      | 5                             | 5239      | 5                               | 0.00          |
| 06/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 221       | 0                             | 221       | 0                               | 0.00          |
| 06/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 170       | 0                             | 170       | 0                               | 0.00          |
| 06/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 196       | 0                             | 196       | 0                               | 0.00          |
| 06/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 8.34      | 98.8030                       | 8.3430    | 98.8030                         | 0.00          |
| 06/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 2680      | 3                             | 2680      | 3                               | 0.00          |
| 06/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 2850      | 3                             | 2850      | 3                               | 0.00          |
| 06/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 2517      | 2                             | 2517      | 2                               | 0.00          |
| 06/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 1918      | 2                             | 1918      | 2                               | 0.00          |
| 06/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 1696      | 2                             | 1696      | 2                               | 0.00          |
| 06/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 1803      | 2                             | 1803      | 2                               | 0.00          |
| 06/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 8.42      | 100.6649                      | 8.4150    | 100.6649                        | 0.00          |
| 06/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 2834      | 3                             | 2834      | 3                               | 0.00          |
| 06/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 2680      | 3                             | 2680      | 3                               | 0.00          |
| 06/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 2993      | 3                             | 2993      | 3                               | 0.00          |
| 06/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 2259      | 2                             | 2259      | 2                               | 0.00          |
| 06/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 2489      | 3                             | 2489      | 3                               | 0.00          |
| 06/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 2371      | 2                             | 2371      | 2                               | 0.00          |
| 06/08/2010 | R206 On 05-August-10   |        |              | Bond Future | 7.44      | 100.6875                      | 7.4400    | 100.6875                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 7.39      | 102.4550                      | 7.3920    | 102.4550                        | 0.00          |
| 06/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 3075      | 3                             | 3075      | 3                               | 0.00          |
| 06/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 2947      | 3                             | 2947      | 3                               | 0.00          |
| 06/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 3204      | 3                             | 3204      | 3                               | 0.00          |
| 06/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 06/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 06/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 06/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 7.41      | 100.5178                      | 7.4050    | 100.5178                        | 0.00          |
| 06/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 1914      | 2                             | 1914      | 2                               | 0.00          |
| 06/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 1818      | 2                             | 1818      | 2                               | 0.00          |
| 06/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 2013      | 2                             | 2013      | 2                               | 0.00          |
| 06/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 354       | 0                             | 354       | 0                               | 0.00          |
| 06/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 414       | 0                             | 414       | 0                               | 0.00          |
| 06/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 382       | 0                             | 382       | 0                               | 0.00          |
| 06/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 7.48      | 102.4264                      | 7.4760    | 102.4264                        | 0.00          |
| 06/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1087      | 1                             | 1087      | 1                               | 0.00          |
| 06/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1154      | 1                             | 1154      | 1                               | 0.00          |
| 06/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1023      | 1                             | 1023      | 1                               | 0.00          |
| 06/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 1085      | 1                             | 1085      | 1                               | 0.00          |
| 06/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 977       | 1                             | 977       | 1                               | 0.00          |
| 06/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 1030      | 1                             | 1030      | 1                               | 0.00          |
| 06/08/2010 | R207 On 05-August-10   |        |              | Bond Future | 8.37      | 93.3742                       | 8.3650    | 93.3742                         | 0.00          |
| 06/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 8.38      | 94.8062                       | 8.3840    | 94.8062                         | 829.00        |
| 06/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 5309      | 5                             | 5309      | 5                               | 0.00          |
| 06/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 5555      | 5                             | 5555      | 5                               | 0.00          |
| 06/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 5062      | 5                             | 5062      | 5                               | 0.00          |
| 06/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 308       | 0                             | 308       | 0                               | 0.00          |
| 06/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 240       | 0                             | 240       | 0                               | 0.00          |
| 06/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 274       | 0                             | 274       | 0                               | 0.00          |
| 06/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.43      | 92.8683                       | 8.4260    | 92.8683                         | 0.00          |
| 06/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 3403      | 3                             | 3403      | 3                               | 0.00          |
| 06/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 3595      | 3                             | 3595      | 3                               | 0.00          |
| 06/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 3215      | 3                             | 3215      | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 1616      | 2                             | 1616      | 2                               | 0.00          |
| 06/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 1422      | 2                             | 1422      | 2                               | 0.00          |
| 06/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 1516      | 2                             | 1516      | 2                               | 0.00          |
| 06/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 8.50      | 94.6204                       | 8.4960    | 94.6204                         | 0.00          |
| 06/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 2784      | 3                             | 2784      | 3                               | 0.00          |
| 06/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 2628      | 3                             | 2628      | 3                               | 0.00          |
| 06/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 2944      | 3                             | 2944      | 3                               | 0.00          |
| 06/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 2634      | 3                             | 2634      | 3                               | 0.00          |
| 06/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 2894      | 3                             | 2894      | 3                               | 0.00          |
| 06/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 2761      | 3                             | 2761      | 3                               | 0.00          |
| 06/08/2010 | R208 On 05-August-10   |        |              | Bond Future | 8.48      | 90.6563                       | 8.4800    | 90.6563                         | 0.00          |
| 06/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 8.49      | 88.5731                       | 8.4860    | 88.5731                         | 6,835.00      |
| 06/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 4979      | 5                             | 4979      | 5                               | 0.00          |
| 06/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 4727      | 4                             | 4727      | 4                               | 0.00          |
| 06/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 5233      | 5                             | 5233      | 5                               | 0.00          |
| 06/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 306       | 0                             | 306       | 0                               | 0.00          |
| 06/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 386       | 0                             | 386       | 0                               | 0.00          |
| 06/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 344       | 0                             | 344       | 0                               | 0.00          |
| 06/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.53      | 90.1669                       | 8.5290    | 90.1669                         | 0.00          |
| 06/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 3206      | 3                             | 3206      | 3                               | 0.00          |
| 06/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 3021      | 3                             | 3021      | 3                               | 0.00          |
| 06/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 3397      | 3                             | 3397      | 3                               | 0.00          |
| 06/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 1745      | 2                             | 1745      | 2                               | 0.00          |
| 06/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 1974      | 2                             | 1974      | 2                               | 0.00          |
| 06/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 1855      | 2                             | 1855      | 2                               | 0.00          |
| 06/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 8.59      | 88.4650                       | 8.5940    | 88.4650                         | 0.00          |
| 06/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 2631      | 3                             | 2631      | 3                               | 0.00          |
| 06/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 2790      | 3                             | 2790      | 3                               | 0.00          |
| 06/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 2476      | 2                             | 2476      | 2                               | 0.00          |
| 06/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 3353      | 3                             | 3353      | 3                               | 0.00          |
| 06/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 3057      | 3                             | 3057      | 3                               | 0.00          |
| 06/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 3202      | 3                             | 3202      | 3                               | 0.00          |
| 06/08/2010 | R209 On 05-August-10   |        |              | Bond Future | 8.47      | 79.1647                       | 8.4700    | 79.1647                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 8.46      | 77.3359                       | 8.4560    | 77.3359                         | 12,406.00     |
| 06/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 5195      | 5                             | 5195      | 5                               | 0.00          |
| 06/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 5498      | 5                             | 5498      | 5                               | 0.00          |
| 06/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 4895      | 5                             | 4895      | 5                               | 0.00          |
| 06/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 896       | 1                             | 896       | 1                               | 0.00          |
| 06/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 730       | 1                             | 730       | 1                               | 0.00          |
| 06/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 810       | 1                             | 810       | 1                               | 0.00          |
| 06/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 8.48      | 78.7302                       | 8.4830    | 78.7302                         | 0.00          |
| 06/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 5878      | 6                             | 5878      | 6                               | 0.00          |
| 06/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 6153      | 6                             | 6153      | 6                               | 0.00          |
| 06/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 5604      | 5                             | 5604      | 5                               | 0.00          |
| 06/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 1838      | 2                             | 1838      | 2                               | 0.00          |
| 06/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 1619      | 2                             | 1619      | 2                               | 0.00          |
| 06/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 1726      | 2                             | 1726      | 2                               | 0.00          |
| 06/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 8.52      | 77.0609                       | 8.5230    | 77.0609                         | 0.00          |
| 06/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 3902      | 4                             | 3902      | 4                               | 0.00          |
| 06/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 4128      | 4                             | 4128      | 4                               | 0.00          |
| 06/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 3682      | 4                             | 3682      | 4                               | 0.00          |
| 06/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 4294      | 4                             | 4294      | 4                               | 0.00          |
| 06/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 3904      | 4                             | 3904      | 4                               | 0.00          |
| 06/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 4094      | 4                             | 4094      | 4                               | 0.00          |
| 06/08/2010 | R210 On 05-August-10   |        |              | Bond Future | 2.99      | 95.6275                       | 2.9900    | 95.6275                         | 0.00          |
| 06/08/2010 | R210 On 04-November-10 |        |              | Bond Future | 3.02      | 94.4010                       | 3.0170    | 94.4010                         | 0.00          |
| 06/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future | 1072      | 1                             | 1072      | 1                               | 0.00          |
| 06/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future | 428       | 0                             | 428       | 0                               | 0.00          |
| 06/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future | 1711      | 1                             | 1711      | 1                               | 0.00          |
| 06/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R211 On 05-August-10   |        |              | Bond Future | 2.75      | 98.6075                       | 2.7500    | 98.6075                         | 0.00          |
| 06/08/2010 | R211 On 04-November-10 |        |              | Bond Future | 2.84      | 98.6722                       | 2.8350    | 98.6722                         | 0.00          |
| 06/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/08/2010 | R211 On 04-November-10  | 2.70   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R211 On 04-November-10  | 2.70   | Put          | Bond Future        | 761       | 1                             | 761       | 1                               | 0.00          |
| 06/08/2010 | R211 On 04-November-10  | 2.80   | Put          | Bond Future        | 197       | 0                             | 197       | 0                               | 0.00          |
| 06/08/2010 | R211 On 04-November-10  | 2.75   | Put          | Bond Future        | 478       | 1                             | 478       | 1                               | 0.00          |
| 06/08/2010 | R212 On 05-August-10    |        |              | Bond Future        | 3.01      | 97.5755                       | 3.0100    | 97.5755                         | 0.00          |
| 06/08/2010 | R212 On 04-November-10  |        |              | Bond Future        | 3.07      | 97.6495                       | 3.0690    | 97.6495                         | 0.00          |
| 06/08/2010 | R212 On 04-November-10  | 3.00   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R212 On 04-November-10  | 3.05   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R212 On 04-November-10  | 2.95   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 06/08/2010 | R212 On 04-November-10  | 2.95   | Put          | Bond Future        | 1111      | 1                             | 1111      | 1                               | 0.00          |
| 06/08/2010 | R212 On 04-November-10  | 3.05   | Put          | Bond Future        | 176       | 0                             | 176       | 0                               | 0.00          |
| 06/08/2010 | R212 On 04-November-10  | 3.00   | Put          | Bond Future        | 642       | 1                             | 642       | 1                               | 0.00          |
| 06/08/2010 | TRT1 On 04-November-10  |        |              | Index Future       | 325.52    | 329.9420                      | 325.5160  | 329.9420                        | 100.00        |
| 06/08/2010 | TRT1 On 03-February-11  |        |              | Index Future       | 331.18    | 335.8880                      | 331.1750  | 335.8880                        | 0.00          |
| 10/08/2010 | AL7T On 04-November-10  |        |              | Index Future       | 362.31    | 362.3660                      | 362.3080  | 362.3660                        | 38.00         |
| 10/08/2010 | ALBI On 04-November-10  |        |              | Index Future       | 333.63    | 333.9620                      | 333.6340  | 333.9620                        | 1,228.00      |
| 10/08/2010 | ALBI On 03-February-11  |        |              | Index Future       | 339.33    | 339.6620                      | 339.3250  | 339.6620                        | 0.00          |
| 10/08/2010 | CRD1 On 04-November-10  |        |              | Index Future       | 145.30    | 145.0600                      | 145.2980  | 145.0600                        | 2.00          |
| 10/08/2010 | CRD1 On 03-February-11  |        |              | Index Future       | 147.82    | 147.5820                      | 147.8230  | 147.5820                        | 0.00          |
| 10/08/2010 | GOVI On 04-November-10  |        |              | GOVI               | 334.57    | 334.8670                      | 334.5710  | 334.8670                        | 177.00        |
| 10/08/2010 | GOVI On 04-November-10  | 329.00 | Call         | GOVI               | 55710     | 6                             | 55710     | 6                               | 0.00          |
| 10/08/2010 | GOVI On 04-November-10  | 328.99 | Call         | GOVI               | 55810     | 6                             | 55810     | 6                               | 0.00          |
| 10/08/2010 | GOVI On 04-November-10  | 329.01 | Call         | GOVI               | 55610     | 6                             | 55610     | 6                               | 0.00          |
| 10/08/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | GOVI On 04-November-10  | 328.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 10/08/2010 | ILBI On 04-November-10  |        |              | Index Future       | 390.14    | 390.0430                      | 390.1380  | 390.0430                        | 507.00        |
| 10/08/2010 | ILBI On 03-February-11  |        |              | Index Future       | 396.65    | 396.5470                      | 396.6490  | 396.5470                        | 0.00          |
| 10/08/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 10/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 10/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 10/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 10/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 10/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 10/08/2010 | JBAF On 18-August-10    |        |              | Jibar Tradeable Future | 6.52      | 93.4500                       | 6.5200    | 93.4500                         | 1,000.00      |
| 10/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.31      | 93.7000                       | 6.3100    | 93.7000                         | 1,000.00      |
| 10/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.25      | 93.7700                       | 6.2500    | 93.7700                         | 0.00          |
| 10/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.22      | 93.7900                       | 6.2200    | 93.7900                         | 0.00          |
| 10/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.20      | 93.8000                       | 6.2000    | 93.8000                         | 0.00          |
| 10/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.20      | 93.8000                       | 6.2000    | 93.8000                         | 0.00          |
| 10/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.26      | 93.7500                       | 6.2600    | 93.7500                         | 5,500.00      |
| 10/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.35      | 93.6500                       | 6.3500    | 93.6500                         | 4,500.00      |
| 10/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.52      | 93.4900                       | 6.5200    | 93.4900                         | 6,000.00      |
| 10/08/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.75      | 93.2800                       | 6.7500    | 93.2800                         | 5,000.00      |
| 10/08/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.98      | 93.0400                       | 6.9800    | 93.0400                         | 0.00          |
| 10/08/2010 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 7.09      | 92.9200                       | 7.0900    | 92.9200                         | 0.00          |
| 10/08/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 10/08/2010 | JN02 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 10/08/2010 | JN02 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | JN02 On 04-November-10  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | JN02 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | JN02 On 04-November-10  | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 10/08/2010 | JN02 On 04-November-10  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 10/08/2010 | JN02 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | JN05 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 10/08/2010 | JN05 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | JN05 On 04-November-10  | 8.25   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | JN05 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | JN05 On 04-November-10  | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 10/08/2010 | JN05 On 04-November-10  | 8.25   | Put          | JNOTE                  | 750000    | 1                             | 750000    | 1                               | 0.00          |
| 10/08/2010 | JN05 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | JN10 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 10/08/2010 | JN10 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | JN10 On 04-November-10  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2010 | JN10 On 04-November-10 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 10/08/2010 | JN10 On 04-November-10 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | JN10 On 04-November-10 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 10/08/2010 | JN10 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | OTH1 On 04-November-10 |        |              | Index Future | 322.83    | 323.3230                      | 322.8310  | 323.3230                        | 3.00          |
| 10/08/2010 | OTH1 On 03-February-11 |        |              | Index Future | 328.44    | 328.9440                      | 328.4390  | 328.9440                        | 0.00          |
| 10/08/2010 | R157 On 05-August-10   |        |              | Bond Future  | 7.64      | 129.7956                      | 7.6350    | 129.7956                        | 0.00          |
| 10/08/2010 | R157 On 04-November-10 |        |              | Bond Future  | 7.65      | 125.3860                      | 7.6530    | 125.3860                        | 5,072.00      |
| 10/08/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future  | 3921      | 4                             | 3921      | 4                               | 0.00          |
| 10/08/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future  | 4122      | 4                             | 4122      | 4                               | 0.00          |
| 10/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future  | 754       | 1                             | 754       | 1                               | 500.00        |
| 10/08/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future  | 3722      | 4                             | 3722      | 4                               | 0.00          |
| 10/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future  | 156       | 0                             | 156       | 0                               | 0.00          |
| 10/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future  | 1454      | 1                             | 1454      | 1                               | 0.00          |
| 10/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future  | 118       | 0                             | 118       | 0                               | 0.00          |
| 10/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future  | 135       | 0                             | 135       | 0                               | 0.00          |
| 10/08/2010 | R157 On 03-February-11 |        |              | Bond Future  | 7.69      | 127.6295                      | 7.6860    | 127.6295                        | 0.00          |
| 10/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future  | 2033      | 2                             | 2033      | 2                               | 0.00          |
| 10/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future  | 2170      | 2                             | 2170      | 2                               | 0.00          |
| 10/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future  | 1900      | 2                             | 1900      | 2                               | 0.00          |
| 10/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future  | 1192      | 1                             | 1192      | 1                               | 0.00          |
| 10/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future  | 1034      | 1                             | 1034      | 1                               | 0.00          |
| 10/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future  | 1111      | 1                             | 1111      | 1                               | 0.00          |
| 10/08/2010 | R157 On 05-May-11      |        |              | Bond Future  | 7.75      | 122.9457                      | 7.7530    | 122.9457                        | 0.00          |
| 10/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future  | 1779      | 2                             | 1779      | 2                               | 0.00          |
| 10/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future  | 1671      | 2                             | 1671      | 2                               | 0.00          |
| 10/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future  | 1893      | 2                             | 1893      | 2                               | 0.00          |
| 10/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future  | 1701      | 2                             | 1701      | 2                               | 0.00          |
| 10/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future  | 1888      | 2                             | 1888      | 2                               | 0.00          |
| 10/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future  | 1791      | 2                             | 1791      | 2                               | 0.00          |
| 10/08/2010 | R186 On 05-August-10   |        |              | Bond Future  | 8.53      | 118.8347                      | 8.5300    | 118.8347                        | 0.00          |
| 10/08/2010 | R186 On 04-November-10 |        |              | Bond Future  | 8.57      | 121.1197                      | 8.5690    | 121.1197                        | 16,470.00     |
| 10/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future  | 7036      | 7                             | 7036      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 7410      | 8                             | 7410      | 8                               | 0.00          |
| 10/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 3647      | 4                             | 3647      | 4                               | 10,900.00     |
| 10/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 6666      | 7                             | 6666      | 7                               | 0.00          |
| 10/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 774       | 1                             | 774       | 1                               | 0.00          |
| 10/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 1910      | 2                             | 1910      | 2                               | 0.00          |
| 10/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 624       | 1                             | 624       | 1                               | 0.00          |
| 10/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 696       | 1                             | 696       | 1                               | 0.00          |
| 10/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 8.61      | 118.0026                      | 8.6070    | 118.0026                        | 0.00          |
| 10/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 5932      | 6                             | 5932      | 6                               | 0.00          |
| 10/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 5623      | 6                             | 5623      | 6                               | 0.00          |
| 10/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 6247      | 7                             | 6247      | 7                               | 0.00          |
| 10/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 2117      | 2                             | 2117      | 2                               | 0.00          |
| 10/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 2406      | 2                             | 2406      | 2                               | 0.00          |
| 10/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 2257      | 2                             | 2257      | 2                               | 0.00          |
| 10/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 8.67      | 119.9613                      | 8.6650    | 119.9613                        | 0.00          |
| 10/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 4991      | 5                             | 4991      | 5                               | 0.00          |
| 10/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 5261      | 6                             | 5261      | 6                               | 0.00          |
| 10/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 4727      | 5                             | 4727      | 5                               | 0.00          |
| 10/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 4398      | 4                             | 4398      | 4                               | 0.00          |
| 10/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 3999      | 4                             | 3999      | 4                               | 0.00          |
| 10/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 4194      | 4                             | 4194      | 4                               | 0.00          |
| 10/08/2010 | R189 On 05-August-10   |        |              | Bond Future | 1.44      | 114.6779                      | 1.4400    | 114.6779                        | 0.00          |
| 10/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.57      | 111.6410                      | 1.5660    | 111.6410                        | 0.00          |
| 10/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 458       | 0                             | 458       | 0                               | 0.00          |
| 10/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 582       | 1                             | 582       | 1                               | 0.00          |
| 10/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 334       | 0                             | 334       | 0                               | 0.00          |
| 10/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R197 On 05-August-10   |        |              | Bond Future | 2.92      | 129.2786                      | 2.9200    | 129.2786                        | 0.00          |
| 10/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 2.98      | 129.2409                      | 2.9770    | 129.2409                        | 0.00          |
| 10/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 906       | 1                             | 906       | 1                               | 0.00          |
| 10/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 286       | 0                             | 286       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 1523      | 1                             | 1523      | 1                               | 0.00          |
| 10/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R201 On 05-August-10   |        |              | Bond Future | 7.56      | 105.5132                      | 7.5600    | 105.5132                        | 0.00          |
| 10/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.56      | 107.5019                      | 7.5580    | 107.5019                        | 1,364.00      |
| 10/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 3374      | 3                             | 3374      | 3                               | 0.00          |
| 10/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 3533      | 4                             | 3533      | 4                               | 0.00          |
| 10/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 3215      | 3                             | 3215      | 3                               | 0.00          |
| 10/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 89        | 0                             | 89        | 0                               | 0.00          |
| 10/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 64        | 0                             | 64        | 0                               | 0.00          |
| 10/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 76        | 0                             | 76        | 0                               | 0.00          |
| 10/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.58      | 105.0061                      | 7.5830    | 105.0061                        | 0.00          |
| 10/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 2017      | 2                             | 2017      | 2                               | 0.00          |
| 10/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 2137      | 2                             | 2137      | 2                               | 0.00          |
| 10/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 1901      | 2                             | 1901      | 2                               | 0.00          |
| 10/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 671       | 1                             | 671       | 1                               | 0.00          |
| 10/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 575       | 1                             | 575       | 1                               | 0.00          |
| 10/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 621       | 1                             | 621       | 1                               | 0.00          |
| 10/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.65      | 106.7655                      | 7.6490    | 106.7655                        | 0.00          |
| 10/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 1533      | 2                             | 1533      | 2                               | 0.00          |
| 10/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 1443      | 1                             | 1443      | 1                               | 0.00          |
| 10/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 1626      | 2                             | 1626      | 2                               | 0.00          |
| 10/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 1148      | 1                             | 1148      | 1                               | 0.00          |
| 10/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 1281      | 1                             | 1281      | 1                               | 0.00          |
| 10/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 1213      | 1                             | 1213      | 1                               | 0.00          |
| 10/08/2010 | R202 On 05-August-10   |        |              | Bond Future | 2.93      | 109.3516                      | 2.9300    | 109.3516                        | 0.00          |
| 10/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.97      | 109.4360                      | 2.9710    | 109.4360                        | 0.00          |
| 10/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 1367      | 1                             | 1367      | 1                               | 0.00          |
| 10/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 2220      | 2                             | 2220      | 2                               | 0.00          |
| 10/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 504       | 1                             | 504       | 1                               | 0.00          |
| 10/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R203 On 05-August-10   |        |              | Bond Future | 8.19      | 103.6935                      | 8.1850    | 103.6935                        | 0.00          |
| 10/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 8.21      | 101.4734                      | 8.2130    | 101.4734                        | 2,215.00      |
| 10/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 5310      | 5                             | 5310      | 5                               | 0.00          |
| 10/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 5085      | 5                             | 5085      | 5                               | 0.00          |
| 10/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 5533      | 6                             | 5533      | 6                               | 0.00          |
| 10/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 108       | 0                             | 108       | 0                               | 0.00          |
| 10/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 143       | 0                             | 143       | 0                               | 0.00          |
| 10/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 126       | 0                             | 126       | 0                               | 0.00          |
| 10/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 8.26      | 103.2993                      | 8.2630    | 103.2993                        | 0.00          |
| 10/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 2560      | 3                             | 2560      | 3                               | 0.00          |
| 10/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 2405      | 2                             | 2405      | 2                               | 0.00          |
| 10/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 2719      | 3                             | 2719      | 3                               | 0.00          |
| 10/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 1295      | 1                             | 1295      | 1                               | 0.00          |
| 10/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 1474      | 1                             | 1474      | 1                               | 0.00          |
| 10/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 1382      | 1                             | 1382      | 1                               | 0.00          |
| 10/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 8.34      | 100.8493                      | 8.3400    | 100.8493                        | 0.00          |
| 10/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 2033      | 2                             | 2033      | 2                               | 0.00          |
| 10/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 2161      | 2                             | 2161      | 2                               | 0.00          |
| 10/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 1909      | 2                             | 1909      | 2                               | 0.00          |
| 10/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 2590      | 3                             | 2590      | 3                               | 0.00          |
| 10/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 2355      | 2                             | 2355      | 2                               | 0.00          |
| 10/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 2470      | 2                             | 2470      | 2                               | 0.00          |
| 10/08/2010 | R204 On 05-August-10   |        |              | Bond Future | 8.30      | 99.3682                       | 8.2950    | 99.3682                         | 0.00          |
| 10/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 8.32      | 101.3271                      | 8.3180    | 101.3271                        | 2,476.00      |
| 10/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 5368      | 5                             | 5368      | 5                               | 0.00          |
| 10/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 5610      | 6                             | 5610      | 6                               | 0.00          |
| 10/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 5124      | 5                             | 5124      | 5                               | 0.00          |
| 10/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 215       | 0                             | 215       | 0                               | 0.00          |
| 10/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 10/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 190       | 0                             | 190       | 0                               | 0.00          |
| 10/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 8.36      | 99.1112                       | 8.3640    | 99.1112                         | 0.00          |
| 10/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 2589      | 3                             | 2589      | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 2756      | 3                             | 2756      | 3                               | 0.00          |
| 10/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 2427      | 3                             | 2427      | 3                               | 0.00          |
| 10/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 1946      | 2                             | 1946      | 2                               | 0.00          |
| 10/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 1720      | 2                             | 1720      | 2                               | 0.00          |
| 10/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 1830      | 2                             | 1830      | 2                               | 0.00          |
| 10/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 8.44      | 100.7631                      | 8.4370    | 100.7631                        | 0.00          |
| 10/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 2750      | 3                             | 2750      | 3                               | 0.00          |
| 10/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 2598      | 3                             | 2598      | 3                               | 0.00          |
| 10/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 2908      | 3                             | 2908      | 3                               | 0.00          |
| 10/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 2294      | 2                             | 2294      | 2                               | 0.00          |
| 10/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 2527      | 2                             | 2527      | 2                               | 0.00          |
| 10/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 2407      | 2                             | 2407      | 2                               | 0.00          |
| 10/08/2010 | R206 On 05-August-10   |        |              | Bond Future | 7.44      | 100.6875                      | 7.4400    | 100.6875                        | 0.00          |
| 10/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 7.41      | 102.6701                      | 7.4130    | 102.6701                        | 0.00          |
| 10/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 3015      | 3                             | 3015      | 3                               | 0.00          |
| 10/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 2887      | 3                             | 2887      | 3                               | 0.00          |
| 10/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 3144      | 3                             | 3144      | 3                               | 0.00          |
| 10/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 27        | 0                             | 27        | 0                               | 0.00          |
| 10/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 10/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 10/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 7.43      | 100.7359                      | 7.4280    | 100.7359                        | 0.00          |
| 10/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 1862      | 2                             | 1862      | 2                               | 0.00          |
| 10/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 1766      | 2                             | 1766      | 2                               | 0.00          |
| 10/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 1959      | 2                             | 1959      | 2                               | 0.00          |
| 10/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 360       | 0                             | 360       | 0                               | 0.00          |
| 10/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 422       | 0                             | 422       | 0                               | 0.00          |
| 10/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 390       | 0                             | 390       | 0                               | 0.00          |
| 10/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 7.50      | 102.4240                      | 7.5010    | 102.4240                        | 0.00          |
| 10/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1049      | 1                             | 1049      | 1                               | 0.00          |
| 10/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1114      | 1                             | 1114      | 1                               | 0.00          |
| 10/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 986       | 1                             | 986       | 1                               | 0.00          |
| 10/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 1108      | 1                             | 1108      | 1                               | 0.00          |
| 10/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 997       | 1                             | 997       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 1051      | 1                             | 1051      | 1                               | 0.00          |
| 10/08/2010 | R207 On 05-August-10   |        |              | Bond Future | 8.37      | 93.3742                       | 8.3650    | 93.3742                         | 0.00          |
| 10/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 8.39      | 95.1248                       | 8.3940    | 95.1248                         | 829.00        |
| 10/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 5236      | 5                             | 5236      | 5                               | 0.00          |
| 10/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 5482      | 6                             | 5482      | 6                               | 0.00          |
| 10/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 4988      | 5                             | 4988      | 5                               | 0.00          |
| 10/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 294       | 0                             | 294       | 0                               | 0.00          |
| 10/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 227       | 0                             | 227       | 0                               | 0.00          |
| 10/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 261       | 0                             | 261       | 0                               | 0.00          |
| 10/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.44      | 93.1921                       | 8.4360    | 93.1921                         | 0.00          |
| 10/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 3341      | 3                             | 3341      | 3                               | 0.00          |
| 10/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 3532      | 4                             | 3532      | 4                               | 0.00          |
| 10/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 3154      | 3                             | 3154      | 3                               | 0.00          |
| 10/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 1614      | 2                             | 1614      | 2                               | 0.00          |
| 10/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 1418      | 1                             | 1418      | 1                               | 0.00          |
| 10/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 1513      | 2                             | 1513      | 2                               | 0.00          |
| 10/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 8.51      | 94.7413                       | 8.5060    | 94.7413                         | 0.00          |
| 10/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 2734      | 3                             | 2734      | 3                               | 0.00          |
| 10/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 2579      | 3                             | 2579      | 3                               | 0.00          |
| 10/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 2893      | 3                             | 2893      | 3                               | 0.00          |
| 10/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 2640      | 3                             | 2640      | 3                               | 0.00          |
| 10/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 2902      | 3                             | 2902      | 3                               | 0.00          |
| 10/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 2769      | 3                             | 2769      | 3                               | 0.00          |
| 10/08/2010 | R208 On 05-August-10   |        |              | Bond Future | 8.48      | 90.6563                       | 8.4800    | 90.6563                         | 0.00          |
| 10/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 8.50      | 88.8989                       | 8.4950    | 88.8989                         | 6,835.00      |
| 10/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 4907      | 5                             | 4907      | 5                               | 0.00          |
| 10/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 4655      | 5                             | 4655      | 5                               | 0.00          |
| 10/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 5162      | 5                             | 5162      | 5                               | 0.00          |
| 10/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 292       | 0                             | 292       | 0                               | 0.00          |
| 10/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 370       | 0                             | 370       | 0                               | 0.00          |
| 10/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 329       | 0                             | 329       | 0                               | 0.00          |
| 10/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.54      | 90.4994                       | 8.5380    | 90.4994                         | 0.00          |
| 10/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 3146      | 3                             | 3146      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 2961      | 3                             | 2961      | 3                               | 0.00          |
| 10/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 3336      | 3                             | 3336      | 3                               | 0.00          |
| 10/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 1739      | 2                             | 1739      | 2                               | 0.00          |
| 10/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 1969      | 2                             | 1969      | 2                               | 0.00          |
| 10/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 1851      | 2                             | 1851      | 2                               | 0.00          |
| 10/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 8.60      | 88.6040                       | 8.6030    | 88.6040                         | 0.00          |
| 10/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 2583      | 3                             | 2583      | 3                               | 0.00          |
| 10/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 2741      | 3                             | 2741      | 3                               | 0.00          |
| 10/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 2430      | 2                             | 2430      | 2                               | 0.00          |
| 10/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 3361      | 3                             | 3361      | 3                               | 0.00          |
| 10/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 3062      | 3                             | 3062      | 3                               | 0.00          |
| 10/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 3208      | 3                             | 3208      | 3                               | 0.00          |
| 10/08/2010 | R209 On 05-August-10   |        |              | Bond Future | 8.47      | 79.1647                       | 8.4700    | 79.1647                         | 0.00          |
| 10/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 8.51      | 77.7734                       | 8.5060    | 77.7734                         | 12,406.00     |
| 10/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 4828      | 5                             | 4828      | 5                               | 0.00          |
| 10/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 5125      | 5                             | 5125      | 5                               | 0.00          |
| 10/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 4535      | 5                             | 4535      | 5                               | 0.00          |
| 10/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 956       | 1                             | 956       | 1                               | 0.00          |
| 10/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 778       | 1                             | 778       | 1                               | 0.00          |
| 10/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 863       | 1                             | 863       | 1                               | 0.00          |
| 10/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 8.54      | 79.1732                       | 8.5350    | 79.1732                         | 0.00          |
| 10/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 5540      | 6                             | 5540      | 6                               | 0.00          |
| 10/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 5810      | 6                             | 5810      | 6                               | 0.00          |
| 10/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 5273      | 6                             | 5273      | 6                               | 0.00          |
| 10/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 1941      | 2                             | 1941      | 2                               | 0.00          |
| 10/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 1710      | 2                             | 1710      | 2                               | 0.00          |
| 10/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 1823      | 2                             | 1823      | 2                               | 0.00          |
| 10/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 8.58      | 77.3431                       | 8.5760    | 77.3431                         | 0.00          |
| 10/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 3649      | 4                             | 3649      | 4                               | 0.00          |
| 10/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 3867      | 4                             | 3867      | 4                               | 0.00          |
| 10/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 3436      | 4                             | 3436      | 4                               | 0.00          |
| 10/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 4487      | 4                             | 4487      | 4                               | 0.00          |
| 10/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 4082      | 4                             | 4082      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future  | 4280      | 4                             | 4280      | 4                               | 0.00          |
| 10/08/2010 | R210 On 05-August-10   |        |              | Bond Future  | 2.99      | 95.6275                       | 2.9900    | 95.6275                         | 0.00          |
| 10/08/2010 | R210 On 04-November-10 |        |              | Bond Future  | 3.02      | 94.6735                       | 3.0180    | 94.6735                         | 0.00          |
| 10/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future  | 1059      | 1                             | 1059      | 1                               | 0.00          |
| 10/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future  | 415       | 0                             | 415       | 0                               | 0.00          |
| 10/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future  | 1698      | 2                             | 1698      | 2                               | 0.00          |
| 10/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R211 On 05-August-10   |        |              | Bond Future  | 2.75      | 98.6075                       | 2.7500    | 98.6075                         | 0.00          |
| 10/08/2010 | R211 On 04-November-10 |        |              | Bond Future  | 2.84      | 98.7844                       | 2.8350    | 98.7844                         | 0.00          |
| 10/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R211 On 04-November-10 | 2.70   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R211 On 04-November-10 | 2.70   | Put          | Bond Future  | 761       | 1                             | 761       | 1                               | 0.00          |
| 10/08/2010 | R211 On 04-November-10 | 2.80   | Put          | Bond Future  | 197       | 0                             | 197       | 0                               | 0.00          |
| 10/08/2010 | R211 On 04-November-10 | 2.75   | Put          | Bond Future  | 478       | 0                             | 478       | 0                               | 0.00          |
| 10/08/2010 | R212 On 05-August-10   |        |              | Bond Future  | 3.01      | 97.5755                       | 3.0100    | 97.5755                         | 0.00          |
| 10/08/2010 | R212 On 04-November-10 |        |              | Bond Future  | 3.07      | 97.7422                       | 3.0700    | 97.7422                         | 0.00          |
| 10/08/2010 | R212 On 04-November-10 | 3.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R212 On 04-November-10 | 3.05   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R212 On 04-November-10 | 2.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 10/08/2010 | R212 On 04-November-10 | 2.95   | Put          | Bond Future  | 1120      | 1                             | 1120      | 1                               | 0.00          |
| 10/08/2010 | R212 On 04-November-10 | 3.05   | Put          | Bond Future  | 186       | 0                             | 186       | 0                               | 0.00          |
| 10/08/2010 | R212 On 04-November-10 | 3.00   | Put          | Bond Future  | 651       | 1                             | 651       | 1                               | 0.00          |
| 10/08/2010 | TRT1 On 04-November-10 |        |              | Index Future | 325.23    | 325.5160                      | 325.2280  | 325.5160                        | 100.00        |
| 10/08/2010 | TRT1 On 03-February-11 |        |              | Index Future | 330.88    | 331.1750                      | 330.8780  | 331.1750                        | 0.00          |
| 11/08/2010 | AL7T On 04-November-10 |        |              | Index Future | 364.55    | 362.3080                      | 364.5540  | 362.3080                        | 38.00         |
| 11/08/2010 | ALBI On 04-November-10 |        |              | Index Future | 335.51    | 333.6340                      | 335.5070  | 333.6340                        | 1,228.00      |
| 11/08/2010 | ALBI On 03-February-11 |        |              | Index Future | 341.23    | 339.3250                      | 341.2250  | 339.3250                        | 0.00          |
| 11/08/2010 | CRD1 On 04-November-10 |        |              | Index Future | 145.77    | 145.2980                      | 145.7650  | 145.2980                        | 2.00          |
| 11/08/2010 | CRD1 On 03-February-11 |        |              | Index Future | 148.30    | 147.8230                      | 148.2950  | 147.8230                        | 0.00          |
| 11/08/2010 | GOVI On 04-November-10 |        |              | GOVI         | 336.42    | 334.5710                      | 336.4180  | 334.5710                        | 177.00        |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2010 | GOVI On 04-November-10  | 329.00 | Call         | GOVI                   | 74180     | 6                             | 74180     | 6                               | 0.00          |
| 11/08/2010 | GOVI On 04-November-10  | 329.01 | Call         | GOVI                   | 74080     | 6                             | 74080     | 6                               | 0.00          |
| 11/08/2010 | GOVI On 04-November-10  | 328.99 | Call         | GOVI                   | 74280     | 6                             | 74280     | 6                               | 0.00          |
| 11/08/2010 | GOVI On 04-November-10  | 328.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 11/08/2010 | ILBI On 04-November-10  |        |              | Index Future           | 390.31    | 390.1380                      | 390.3080  | 390.1380                        | 507.00        |
| 11/08/2010 | ILBI On 03-February-11  |        |              | Index Future           | 396.82    | 396.6490                      | 396.8220  | 396.6490                        | 0.00          |
| 11/08/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap     | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 11/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 11/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 11/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 11/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 11/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 11/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 11/08/2010 | JBAF On 18-August-10    |        |              | Jibar Tradeable Future | 6.53      | 93.4800                       | 6.5330    | 93.4800                         | 1,000.00      |
| 11/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.25      | 93.6900                       | 6.2500    | 93.6900                         | 1,000.00      |
| 11/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.22      | 93.7500                       | 6.2200    | 93.7500                         | 0.00          |
| 11/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.19      | 93.7800                       | 6.1930    | 93.7800                         | 0.00          |
| 11/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.18      | 93.8000                       | 6.1800    | 93.8000                         | 0.00          |
| 11/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.18      | 93.8000                       | 6.1800    | 93.8000                         | 0.00          |
| 11/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.22      | 93.7400                       | 6.2150    | 93.7400                         | 5,500.00      |
| 11/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.34      | 93.6500                       | 6.3370    | 93.6500                         | 4,500.00      |
| 11/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.51      | 93.4800                       | 6.5060    | 93.4800                         | 6,000.00      |
| 11/08/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.72      | 93.2500                       | 6.7150    | 93.2500                         | 5,000.00      |
| 11/08/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.94      | 93.0200                       | 6.9400    | 93.0200                         | 0.00          |
| 11/08/2010 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 7.09      | 92.9100                       | 7.0900    | 92.9100                         | 0.00          |
| 11/08/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 11/08/2010 | JN02 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 11/08/2010 | JN02 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | JN02 On 04-November-10  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | JN02 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2010 | JN02 On 04-November-10 | 8.00   | Put          | JNOTE        | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 11/08/2010 | JN02 On 04-November-10 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 11/08/2010 | JN02 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | JN05 On 04-November-10 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 11/08/2010 | JN05 On 04-November-10 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | JN05 On 04-November-10 | 8.25   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | JN05 On 04-November-10 | 8.00   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | JN05 On 04-November-10 | 8.00   | Put          | JNOTE        | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 11/08/2010 | JN05 On 04-November-10 | 8.25   | Put          | JNOTE        | 750000    | 1                             | 750000    | 1                               | 0.00          |
| 11/08/2010 | JN05 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | JN10 On 04-November-10 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 11/08/2010 | JN10 On 04-November-10 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | JN10 On 04-November-10 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | JN10 On 04-November-10 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 11/08/2010 | JN10 On 04-November-10 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | JN10 On 04-November-10 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 11/08/2010 | JN10 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | OTH1 On 04-November-10 |        |              | Index Future | 324.81    | 322.8310                      | 324.8100  | 322.8310                        | 3.00          |
| 11/08/2010 | OTH1 On 03-February-11 |        |              | Index Future | 330.45    | 328.4390                      | 330.4490  | 328.4390                        | 0.00          |
| 11/08/2010 | R157 On 05-August-10   |        |              | Bond Future  | 7.64      | 129.7956                      | 7.6350    | 129.7956                        | 0.00          |
| 11/08/2010 | R157 On 04-November-10 |        |              | Bond Future  | 7.54      | 125.3404                      | 7.5440    | 125.3404                        | 5,072.00      |
| 11/08/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future  | 4376      | 4                             | 4376      | 4                               | 0.00          |
| 11/08/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future  | 4582      | 4                             | 4582      | 4                               | 0.00          |
| 11/08/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future  | 4171      | 4                             | 4171      | 4                               | 0.00          |
| 11/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future  | 965       | 1                             | 965       | 1                               | 500.00        |
| 11/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future  | 107       | 0                             | 107       | 0                               | 0.00          |
| 11/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future  | 1167      | 1                             | 1167      | 1                               | 0.00          |
| 11/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future  | 79        | 0                             | 79        | 0                               | 0.00          |
| 11/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future  | 92        | 0                             | 92        | 0                               | 0.00          |
| 11/08/2010 | R157 On 03-February-11 |        |              | Bond Future  | 7.57      | 127.5862                      | 7.5710    | 127.5862                        | 0.00          |
| 11/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future  | 2341      | 2                             | 2341      | 2                               | 0.00          |
| 11/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future  | 2198      | 2                             | 2198      | 2                               | 0.00          |
| 11/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future  | 2488      | 2                             | 2488      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future | 852       | 1                             | 852       | 1                               | 0.00          |
| 11/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future | 991       | 1                             | 991       | 1                               | 0.00          |
| 11/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future | 920       | 1                             | 920       | 1                               | 0.00          |
| 11/08/2010 | R157 On 05-May-11      |        |              | Bond Future | 7.63      | 122.9006                      | 7.6290    | 122.9006                        | 0.00          |
| 11/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future | 2046      | 2                             | 2046      | 2                               | 0.00          |
| 11/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future | 1928      | 2                             | 1928      | 2                               | 0.00          |
| 11/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future | 2168      | 2                             | 2168      | 2                               | 0.00          |
| 11/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future | 1466      | 2                             | 1466      | 2                               | 0.00          |
| 11/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future | 1636      | 2                             | 1636      | 2                               | 0.00          |
| 11/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future | 1549      | 2                             | 1549      | 2                               | 0.00          |
| 11/08/2010 | R186 On 05-August-10   |        |              | Bond Future | 8.53      | 118.8347                      | 8.5300    | 118.8347                        | 0.00          |
| 11/08/2010 | R186 On 04-November-10 |        |              | Bond Future | 8.47      | 120.7307                      | 8.4740    | 120.7307                        | 16,470.00     |
| 11/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 7806      | 7                             | 7806      | 7                               | 0.00          |
| 11/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 8194      | 7                             | 8194      | 7                               | 0.00          |
| 11/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 7422      | 7                             | 7422      | 7                               | 0.00          |
| 11/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 4224      | 4                             | 4224      | 4                               | 10,900.00     |
| 11/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 602       | 1                             | 602       | 1                               | 0.00          |
| 11/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 1560      | 2                             | 1560      | 2                               | 0.00          |
| 11/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 481       | 1                             | 481       | 1                               | 0.00          |
| 11/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 539       | 1                             | 539       | 1                               | 0.00          |
| 11/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 8.51      | 117.6091                      | 8.5100    | 117.6091                        | 0.00          |
| 11/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 6560      | 6                             | 6560      | 6                               | 0.00          |
| 11/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 6889      | 6                             | 6889      | 6                               | 0.00          |
| 11/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 6235      | 6                             | 6235      | 6                               | 0.00          |
| 11/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 2084      | 2                             | 2084      | 2                               | 0.00          |
| 11/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 1824      | 2                             | 1824      | 2                               | 0.00          |
| 11/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 1951      | 2                             | 1951      | 2                               | 0.00          |
| 11/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 8.57      | 119.5645                      | 8.5650    | 119.5645                        | 0.00          |
| 11/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 5516      | 5                             | 5516      | 5                               | 0.00          |
| 11/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 5801      | 5                             | 5801      | 5                               | 0.00          |
| 11/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 5237      | 5                             | 5237      | 5                               | 0.00          |
| 11/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 3960      | 4                             | 3960      | 4                               | 0.00          |
| 11/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 3591      | 4                             | 3591      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 3771      | 4                             | 3771      | 4                               | 0.00          |
| 11/08/2010 | R189 On 05-August-10   |        |              | Bond Future | 1.44      | 114.6779                      | 1.4400    | 114.6779                        | 0.00          |
| 11/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.58      | 111.6311                      | 1.5770    | 111.6311                        | 0.00          |
| 11/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 430       | 0                             | 430       | 0                               | 0.00          |
| 11/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 554       | 1                             | 554       | 1                               | 0.00          |
| 11/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 306       | 0                             | 306       | 0                               | 0.00          |
| 11/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R197 On 05-August-10   |        |              | Bond Future | 2.92      | 129.2786                      | 2.9200    | 129.2786                        | 0.00          |
| 11/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 2.98      | 129.4901                      | 2.9780    | 129.4901                        | 0.00          |
| 11/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 894       | 1                             | 894       | 1                               | 0.00          |
| 11/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 274       | 0                             | 274       | 0                               | 0.00          |
| 11/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 1510      | 2                             | 1510      | 2                               | 0.00          |
| 11/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R201 On 05-August-10   |        |              | Bond Future | 7.56      | 105.5132                      | 7.5600    | 105.5132                        | 0.00          |
| 11/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.45      | 107.5055                      | 7.4490    | 107.5055                        | 1,464.00      |
| 11/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 3738      | 3                             | 3738      | 3                               | 0.00          |
| 11/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 3575      | 3                             | 3575      | 3                               | 0.00          |
| 11/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 3901      | 4                             | 3901      | 4                               | 0.00          |
| 11/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 42        | 0                             | 42        | 0                               | 0.00          |
| 11/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 59        | 0                             | 59        | 0                               | 0.00          |
| 11/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 50        | 0                             | 50        | 0                               | 0.00          |
| 11/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.47      | 105.0094                      | 7.4670    | 105.0094                        | 0.00          |
| 11/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 2292      | 2                             | 2292      | 2                               | 0.00          |
| 11/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 2168      | 2                             | 2168      | 2                               | 0.00          |
| 11/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 2419      | 2                             | 2419      | 2                               | 0.00          |
| 11/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 464       | 1                             | 464       | 1                               | 0.00          |
| 11/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 545       | 1                             | 545       | 1                               | 0.00          |
| 11/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 503       | 1                             | 503       | 1                               | 0.00          |
| 11/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.52      | 106.7719                      | 7.5230    | 106.7719                        | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 1757      | 2                             | 1757      | 2                               | 0.00          |
| 11/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 1660      | 1                             | 1660      | 1                               | 0.00          |
| 11/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 1858      | 2                             | 1858      | 2                               | 0.00          |
| 11/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 979       | 1                             | 979       | 1                               | 0.00          |
| 11/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 1097      | 1                             | 1097      | 1                               | 0.00          |
| 11/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 1036      | 1                             | 1036      | 1                               | 0.00          |
| 11/08/2010 | R202 On 05-August-10   |        |              | Bond Future | 2.93      | 109.3516                      | 2.9300    | 109.3516                        | 0.00          |
| 11/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.96      | 109.4186                      | 2.9610    | 109.4186                        | 0.00          |
| 11/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 1541      | 1                             | 1541      | 1                               | 0.00          |
| 11/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 2395      | 2                             | 2395      | 2                               | 0.00          |
| 11/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 679       | 1                             | 679       | 1                               | 0.00          |
| 11/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R203 On 05-August-10   |        |              | Bond Future | 8.19      | 103.6935                      | 8.1850    | 103.6935                        | 0.00          |
| 11/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 8.10      | 101.4268                      | 8.0960    | 101.4268                        | 2,215.00      |
| 11/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 5875      | 5                             | 5875      | 5                               | 0.00          |
| 11/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 6104      | 6                             | 6104      | 6                               | 0.00          |
| 11/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 5646      | 5                             | 5646      | 5                               | 0.00          |
| 11/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 97        | 0                             | 97        | 0                               | 0.00          |
| 11/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 72        | 0                             | 72        | 0                               | 0.00          |
| 11/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 84        | 0                             | 84        | 0                               | 0.00          |
| 11/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 8.14      | 103.2492                      | 8.1400    | 103.2492                        | 0.00          |
| 11/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 2945      | 3                             | 2945      | 3                               | 0.00          |
| 11/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 3115      | 3                             | 3115      | 3                               | 0.00          |
| 11/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 2778      | 2                             | 2778      | 2                               | 0.00          |
| 11/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 1229      | 1                             | 1229      | 1                               | 0.00          |
| 11/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 1072      | 1                             | 1072      | 1                               | 0.00          |
| 11/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 1149      | 1                             | 1149      | 1                               | 0.00          |
| 11/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 8.21      | 100.8009                      | 8.2100    | 100.8009                        | 0.00          |
| 11/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 2346      | 2                             | 2346      | 2                               | 0.00          |
| 11/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 2485      | 2                             | 2485      | 2                               | 0.00          |
| 11/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 2211      | 2                             | 2211      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 2260      | 3                             | 2260      | 3                               | 0.00          |
| 11/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 2047      | 2                             | 2047      | 2                               | 0.00          |
| 11/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 2151      | 2                             | 2151      | 2                               | 0.00          |
| 11/08/2010 | R204 On 05-August-10   |        |              | Bond Future | 8.30      | 99.3682                       | 8.2950    | 99.3682                         | 0.00          |
| 11/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 8.21      | 101.2178                      | 8.2120    | 101.2178                        | 2,476.00      |
| 11/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 5925      | 5                             | 5925      | 5                               | 0.00          |
| 11/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 5675      | 5                             | 5675      | 5                               | 0.00          |
| 11/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 6173      | 6                             | 6173      | 6                               | 0.00          |
| 11/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 116       | 0                             | 116       | 0                               | 0.00          |
| 11/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 154       | 0                             | 154       | 0                               | 0.00          |
| 11/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 11/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 8.25      | 98.9934                       | 8.2530    | 98.9934                         | 0.00          |
| 11/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 2950      | 3                             | 2950      | 3                               | 0.00          |
| 11/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 2777      | 2                             | 2777      | 2                               | 0.00          |
| 11/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 3129      | 3                             | 3129      | 3                               | 0.00          |
| 11/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 1468      | 2                             | 1468      | 2                               | 0.00          |
| 11/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 1671      | 2                             | 1671      | 2                               | 0.00          |
| 11/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 1566      | 2                             | 1566      | 2                               | 0.00          |
| 11/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 8.32      | 100.6431                      | 8.3210    | 100.6431                        | 0.00          |
| 11/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 3097      | 3                             | 3097      | 3                               | 0.00          |
| 11/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 2934      | 3                             | 2934      | 3                               | 0.00          |
| 11/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 3265      | 3                             | 3265      | 3                               | 0.00          |
| 11/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 2016      | 2                             | 2016      | 2                               | 0.00          |
| 11/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 2228      | 3                             | 2228      | 3                               | 0.00          |
| 11/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 2119      | 2                             | 2119      | 2                               | 0.00          |
| 11/08/2010 | R206 On 05-August-10   |        |              | Bond Future | 7.44      | 100.6875                      | 7.4400    | 100.6875                        | 0.00          |
| 11/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 7.30      | 102.6113                      | 7.3030    | 102.6113                        | 0.00          |
| 11/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 3311      | 3                             | 3311      | 3                               | 0.00          |
| 11/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 3442      | 3                             | 3442      | 3                               | 0.00          |
| 11/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 3181      | 3                             | 3181      | 3                               | 0.00          |
| 11/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 11/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 11/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 7.31      | 100.6761                      | 7.3090    | 100.6761                        | 0.00          |
| 11/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 2094      | 2                             | 2094      | 2                               | 0.00          |
| 11/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 2196      | 2                             | 2196      | 2                               | 0.00          |
| 11/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 1993      | 2                             | 1993      | 2                               | 0.00          |
| 11/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 339       | 0                             | 339       | 0                               | 0.00          |
| 11/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 287       | 0                             | 287       | 0                               | 0.00          |
| 11/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 312       | 0                             | 312       | 0                               | 0.00          |
| 11/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 7.37      | 102.3642                      | 7.3680    | 102.3642                        | 0.00          |
| 11/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1215      | 1                             | 1215      | 1                               | 0.00          |
| 11/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1287      | 1                             | 1287      | 1                               | 0.00          |
| 11/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1146      | 1                             | 1146      | 1                               | 0.00          |
| 11/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 949       | 1                             | 949       | 1                               | 0.00          |
| 11/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 851       | 1                             | 851       | 1                               | 0.00          |
| 11/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 899       | 1                             | 899       | 1                               | 0.00          |
| 11/08/2010 | R207 On 05-August-10   |        |              | Bond Future | 8.37      | 93.3742                       | 8.3650    | 93.3742                         | 0.00          |
| 11/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 8.27      | 95.0646                       | 8.2670    | 95.0646                         | 829.00        |
| 11/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 5922      | 5                             | 5922      | 5                               | 0.00          |
| 11/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 5665      | 5                             | 5665      | 5                               | 0.00          |
| 11/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 6177      | 5                             | 6177      | 5                               | 0.00          |
| 11/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 154       | 0                             | 154       | 0                               | 0.00          |
| 11/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 203       | 0                             | 203       | 0                               | 0.00          |
| 11/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 179       | 0                             | 179       | 0                               | 0.00          |
| 11/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.31      | 93.1331                       | 8.3050    | 93.1331                         | 0.00          |
| 11/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 3847      | 3                             | 3847      | 3                               | 0.00          |
| 11/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 3646      | 3                             | 3646      | 3                               | 0.00          |
| 11/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 4052      | 4                             | 4052      | 4                               | 0.00          |
| 11/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 1161      | 1                             | 1161      | 1                               | 0.00          |
| 11/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 1330      | 2                             | 1330      | 2                               | 0.00          |
| 11/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 1243      | 2                             | 1243      | 2                               | 0.00          |
| 11/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 8.37      | 94.6837                       | 8.3700    | 94.6837                         | 0.00          |
| 11/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 3150      | 3                             | 3150      | 3                               | 0.00          |
| 11/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 2982      | 3                             | 2982      | 3                               | 0.00          |
| 11/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 3322      | 3                             | 3322      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 2282      | 3                             | 2282      | 3                               | 0.00          |
| 11/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 2518      | 3                             | 2518      | 3                               | 0.00          |
| 11/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 2397      | 3                             | 2397      | 3                               | 0.00          |
| 11/08/2010 | R208 On 05-August-10   |        |              | Bond Future | 8.48      | 90.6563                       | 8.4800    | 90.6563                         | 0.00          |
| 11/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 8.39      | 88.8424                       | 8.3890    | 88.8424                         | 6,835.00      |
| 11/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 5487      | 5                             | 5487      | 5                               | 0.00          |
| 11/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 5751      | 5                             | 5751      | 5                               | 0.00          |
| 11/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 5225      | 5                             | 5225      | 5                               | 0.00          |
| 11/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 272       | 0                             | 272       | 0                               | 0.00          |
| 11/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 212       | 0                             | 212       | 0                               | 0.00          |
| 11/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 240       | 0                             | 240       | 0                               | 0.00          |
| 11/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.43      | 90.4439                       | 8.4290    | 90.4439                         | 0.00          |
| 11/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 3557      | 3                             | 3557      | 3                               | 0.00          |
| 11/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 3759      | 3                             | 3759      | 3                               | 0.00          |
| 11/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 3360      | 3                             | 3360      | 3                               | 0.00          |
| 11/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 1693      | 2                             | 1693      | 2                               | 0.00          |
| 11/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 1487      | 2                             | 1487      | 2                               | 0.00          |
| 11/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 1586      | 2                             | 1586      | 2                               | 0.00          |
| 11/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 8.49      | 88.5496                       | 8.4900    | 88.5496                         | 0.00          |
| 11/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 2921      | 3                             | 2921      | 3                               | 0.00          |
| 11/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 3091      | 3                             | 3091      | 3                               | 0.00          |
| 11/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 2756      | 2                             | 2756      | 2                               | 0.00          |
| 11/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 3001      | 3                             | 3001      | 3                               | 0.00          |
| 11/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 2726      | 3                             | 2726      | 3                               | 0.00          |
| 11/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 2860      | 3                             | 2860      | 3                               | 0.00          |
| 11/08/2010 | R209 On 05-August-10   |        |              | Bond Future | 8.47      | 79.1647                       | 8.4700    | 79.1647                         | 0.00          |
| 11/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 8.43      | 77.3527                       | 8.4330    | 77.3527                         | 13,506.00     |
| 11/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 5297      | 5                             | 5297      | 5                               | 0.00          |
| 11/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 5606      | 5                             | 5606      | 5                               | 0.00          |
| 11/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 4992      | 5                             | 4992      | 5                               | 0.00          |
| 11/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 798       | 1                             | 798       | 1                               | 0.00          |
| 11/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 643       | 1                             | 643       | 1                               | 0.00          |
| 11/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 717       | 1                             | 717       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 8.46      | 78.7385                       | 8.4600    | 78.7385                         | 0.00          |
| 11/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 5973      | 6                             | 5973      | 6                               | 0.00          |
| 11/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 6253      | 6                             | 6253      | 6                               | 0.00          |
| 11/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 5696      | 5                             | 5696      | 5                               | 0.00          |
| 11/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 1736      | 2                             | 1736      | 2                               | 0.00          |
| 11/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 1525      | 2                             | 1525      | 2                               | 0.00          |
| 11/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 1627      | 2                             | 1627      | 2                               | 0.00          |
| 11/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 8.50      | 76.9039                       | 8.4990    | 76.9039                         | 0.00          |
| 11/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 3970      | 4                             | 3970      | 4                               | 0.00          |
| 11/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 4199      | 4                             | 4199      | 4                               | 0.00          |
| 11/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 3746      | 3                             | 3746      | 3                               | 0.00          |
| 11/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 4157      | 4                             | 4157      | 4                               | 0.00          |
| 11/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 3775      | 4                             | 3775      | 4                               | 0.00          |
| 11/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 3962      | 4                             | 3962      | 4                               | 0.00          |
| 11/08/2010 | R209 On 04-August-11   |        |              | Bond Future | 8.54      | 8.6120                        | 8.5390    | 8.6120                          | 0.00          |
| 11/08/2010 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 4518      | 0                             | 4518      | 0                               | 0.00          |
| 11/08/2010 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 4744      | 0                             | 4744      | 0                               | 0.00          |
| 11/08/2010 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 4295      | 0                             | 4295      | 0                               | 0.00          |
| 11/08/2010 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 5038      | 0                             | 5038      | 0                               | 0.00          |
| 11/08/2010 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 4653      | 0                             | 4653      | 0                               | 0.00          |
| 11/08/2010 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 4842      | 0                             | 4842      | 0                               | 0.00          |
| 11/08/2010 | R210 On 05-August-10   |        |              | Bond Future | 2.99      | 95.6275                       | 2.9900    | 95.6275                         | 0.00          |
| 11/08/2010 | R210 On 04-November-10 |        |              | Bond Future | 3.02      | 94.6606                       | 3.0190    | 94.6606                         | 0.00          |
| 11/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future | 1046      | 1                             | 1046      | 1                               | 0.00          |
| 11/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future | 402       | 0                             | 402       | 0                               | 0.00          |
| 11/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future | 1685      | 2                             | 1685      | 2                               | 0.00          |
| 11/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R211 On 05-August-10   |        |              | Bond Future | 2.75      | 98.6075                       | 2.7500    | 98.6075                         | 0.00          |
| 11/08/2010 | R211 On 04-November-10 |        |              | Bond Future | 2.84      | 98.7844                       | 2.8380    | 98.7844                         | 0.00          |
| 11/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/08/2010 | R211 On 04-November-10  | 2.70   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R211 On 04-November-10  | 2.70   | Put          | Bond Future        | 777       | 1                             | 777       | 1                               | 0.00          |
| 11/08/2010 | R211 On 04-November-10  | 2.80   | Put          | Bond Future        | 213       | 0                             | 213       | 0                               | 0.00          |
| 11/08/2010 | R211 On 04-November-10  | 2.75   | Put          | Bond Future        | 495       | 0                             | 495       | 0                               | 0.00          |
| 11/08/2010 | R212 On 05-August-10    |        |              | Bond Future        | 3.01      | 97.5755                       | 3.0100    | 97.5755                         | 0.00          |
| 11/08/2010 | R212 On 04-November-10  |        |              | Bond Future        | 3.07      | 97.7330                       | 3.0710    | 97.7330                         | 0.00          |
| 11/08/2010 | R212 On 04-November-10  | 3.00   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R212 On 04-November-10  | 3.05   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R212 On 04-November-10  | 2.95   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 11/08/2010 | R212 On 04-November-10  | 2.95   | Put          | Bond Future        | 1129      | 1                             | 1129      | 1                               | 0.00          |
| 11/08/2010 | R212 On 04-November-10  | 3.05   | Put          | Bond Future        | 195       | 0                             | 195       | 0                               | 0.00          |
| 11/08/2010 | R212 On 04-November-10  | 3.00   | Put          | Bond Future        | 661       | 1                             | 661       | 1                               | 0.00          |
| 11/08/2010 | TRT1 On 04-November-10  |        |              | Index Future       | 327.02    | 325.2280                      | 327.0190  | 325.2280                        | 100.00        |
| 11/08/2010 | TRT1 On 03-February-11  |        |              | Index Future       | 332.70    | 330.8780                      | 332.6960  | 330.8780                        | 0.00          |
| 12/08/2010 | AL7T On 04-November-10  |        |              | Index Future       | 366.75    | 364.5540                      | 366.7470  | 364.5540                        | 38.00         |
| 12/08/2010 | ALBI On 04-November-10  |        |              | Index Future       | 338.03    | 335.5070                      | 338.0300  | 335.5070                        | 1,228.00      |
| 12/08/2010 | ALBI On 03-February-11  |        |              | Index Future       | 343.79    | 341.2250                      | 343.7890  | 341.2250                        | 0.00          |
| 12/08/2010 | CRD1 On 04-November-10  |        |              | Index Future       | 146.32    | 145.7650                      | 146.3150  | 145.7650                        | 2.00          |
| 12/08/2010 | CRD1 On 03-February-11  |        |              | Index Future       | 148.86    | 148.2950                      | 148.8550  | 148.2950                        | 0.00          |
| 12/08/2010 | GOVI On 04-November-10  |        |              | GOVI               | 338.84    | 336.4180                      | 338.8410  | 336.4180                        | 177.00        |
| 12/08/2010 | GOVI On 04-November-10  | 329.00 | Call         | GOVI               | 98410     | 7                             | 98410     | 7                               | 0.00          |
| 12/08/2010 | GOVI On 04-November-10  | 328.99 | Call         | GOVI               | 98510     | 7                             | 98510     | 7                               | 0.00          |
| 12/08/2010 | GOVI On 04-November-10  | 329.01 | Call         | GOVI               | 98310     | 7                             | 98310     | 7                               | 0.00          |
| 12/08/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | GOVI On 04-November-10  | 328.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 12/08/2010 | ILBI On 04-November-10  |        |              | Index Future       | 390.55    | 390.3080                      | 390.5450  | 390.3080                        | 507.00        |
| 12/08/2010 | ILBI On 03-February-11  |        |              | Index Future       | 397.06    | 396.8220                      | 397.0640  | 396.8220                        | 0.00          |
| 12/08/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 12/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 12/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 12/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 12/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 12/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 12/08/2010 | JBAF On 18-August-10    |        |              | Jibar Tradeable Future | 6.52      | 93.4670                       | 6.5200    | 93.4670                         | 1,000.00      |
| 12/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.24      | 93.7500                       | 6.2380    | 93.7500                         | 1,000.00      |
| 12/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.21      | 93.7800                       | 6.2050    | 93.7800                         | 0.00          |
| 12/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.19      | 93.8070                       | 6.1860    | 93.8070                         | 0.00          |
| 12/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.16      | 93.8200                       | 6.1610    | 93.8200                         | 0.00          |
| 12/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.16      | 93.8200                       | 6.1610    | 93.8200                         | 0.00          |
| 12/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.18      | 93.7850                       | 6.1750    | 93.7850                         | 5,500.00      |
| 12/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.30      | 93.6630                       | 6.2990    | 93.6630                         | 4,500.00      |
| 12/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.46      | 93.4940                       | 6.4590    | 93.4940                         | 6,000.00      |
| 12/08/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.67      | 93.2850                       | 6.6650    | 93.2850                         | 5,000.00      |
| 12/08/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.91      | 93.0600                       | 6.9060    | 93.0600                         | 0.00          |
| 12/08/2010 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 7.07      | 92.9100                       | 7.0660    | 92.9100                         | 0.00          |
| 12/08/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 12/08/2010 | JN02 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 12/08/2010 | JN02 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | JN02 On 04-November-10  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | JN02 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | JN02 On 04-November-10  | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 12/08/2010 | JN02 On 04-November-10  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 12/08/2010 | JN02 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | JN05 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 12/08/2010 | JN05 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | JN05 On 04-November-10  | 8.25   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | JN05 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | JN05 On 04-November-10  | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 12/08/2010 | JN05 On 04-November-10  | 8.25   | Put          | JNOTE                  | 750000    | 1                             | 750000    | 1                               | 0.00          |
| 12/08/2010 | JN05 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | JN10 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 12/08/2010 | JN10 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | JN10 On 04-November-10  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2010 | JN10 On 04-November-10 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 12/08/2010 | JN10 On 04-November-10 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | JN10 On 04-November-10 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 12/08/2010 | JN10 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | OTH1 On 04-November-10 |        |              | Index Future | 327.82    | 324.8100                      | 327.8180  | 324.8100                        | 3.00          |
| 12/08/2010 | OTH1 On 03-February-11 |        |              | Index Future | 333.51    | 330.4490                      | 333.5070  | 330.4490                        | 0.00          |
| 12/08/2010 | R157 On 04-November-10 |        |              | Bond Future  | 7.45      | 125.8386                      | 7.4480    | 125.8386                        | 5,072.00      |
| 12/08/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future  | 4788      | 4                             | 4788      | 4                               | 0.00          |
| 12/08/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future  | 4998      | 5                             | 4998      | 5                               | 0.00          |
| 12/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future  | 1183      | 1                             | 1183      | 1                               | 500.00        |
| 12/08/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future  | 4580      | 4                             | 4580      | 4                               | 0.00          |
| 12/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future  | 75        | 0                             | 75        | 0                               | 0.00          |
| 12/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future  | 944       | 1                             | 944       | 1                               | 0.00          |
| 12/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future  | 55        | 0                             | 55        | 0                               | 0.00          |
| 12/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future  | 63        | 0                             | 63        | 0                               | 0.00          |
| 12/08/2010 | R157 On 03-February-11 |        |              | Bond Future  | 7.47      | 128.0855                      | 7.4690    | 128.0855                        | 0.00          |
| 12/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future  | 2636      | 2                             | 2636      | 2                               | 0.00          |
| 12/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future  | 2792      | 2                             | 2792      | 2                               | 0.00          |
| 12/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future  | 2484      | 2                             | 2484      | 2                               | 0.00          |
| 12/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future  | 832       | 1                             | 832       | 1                               | 0.00          |
| 12/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future  | 711       | 1                             | 711       | 1                               | 0.00          |
| 12/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future  | 770       | 1                             | 770       | 1                               | 0.00          |
| 12/08/2010 | R157 On 05-May-11      |        |              | Bond Future  | 7.52      | 123.4102                      | 7.5180    | 123.4102                        | 0.00          |
| 12/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future  | 2304      | 2                             | 2304      | 2                               | 0.00          |
| 12/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future  | 2178      | 2                             | 2178      | 2                               | 0.00          |
| 12/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future  | 2435      | 2                             | 2435      | 2                               | 0.00          |
| 12/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future  | 1274      | 1                             | 1274      | 1                               | 0.00          |
| 12/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future  | 1427      | 2                             | 1427      | 2                               | 0.00          |
| 12/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future  | 1348      | 2                             | 1348      | 2                               | 0.00          |
| 12/08/2010 | R186 On 04-November-10 |        |              | Bond Future  | 8.31      | 121.6577                      | 8.3090    | 121.6577                        | 17,620.00     |
| 12/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future  | 9240      | 8                             | 9240      | 8                               | 0.00          |
| 12/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future  | 9647      | 8                             | 9647      | 8                               | 0.00          |
| 12/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future  | 5366      | 4                             | 5366      | 4                               | 10,900.00     |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 8835      | 7                             | 8835      | 7                               | 0.00          |
| 12/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 379       | 1                             | 379       | 1                               | 0.00          |
| 12/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 1066      | 2                             | 1066      | 2                               | 0.00          |
| 12/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 298       | 0                             | 298       | 0                               | 0.00          |
| 12/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 337       | 1                             | 337       | 1                               | 0.00          |
| 12/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 8.34      | 118.5433                      | 8.3400    | 118.5433                        | 0.00          |
| 12/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 7762      | 7                             | 7762      | 7                               | 0.00          |
| 12/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 7412      | 6                             | 7412      | 6                               | 0.00          |
| 12/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 8116      | 7                             | 8116      | 7                               | 0.00          |
| 12/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 1387      | 2                             | 1387      | 2                               | 0.00          |
| 12/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 1597      | 2                             | 1597      | 2                               | 0.00          |
| 12/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 1489      | 2                             | 1489      | 2                               | 0.00          |
| 12/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 8.39      | 120.5127                      | 8.3890    | 120.5127                        | 0.00          |
| 12/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 6538      | 6                             | 6538      | 6                               | 0.00          |
| 12/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 6849      | 6                             | 6849      | 6                               | 0.00          |
| 12/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 6233      | 5                             | 6233      | 5                               | 0.00          |
| 12/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 3259      | 4                             | 3259      | 4                               | 0.00          |
| 12/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 2942      | 4                             | 2942      | 4                               | 0.00          |
| 12/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 3096      | 4                             | 3096      | 4                               | 0.00          |
| 12/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.59      | 111.6036                      | 1.5920    | 111.6036                        | 0.00          |
| 12/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 393       | 0                             | 393       | 0                               | 0.00          |
| 12/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 269       | 0                             | 269       | 0                               | 0.00          |
| 12/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 517       | 1                             | 517       | 1                               | 0.00          |
| 12/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 2.98      | 129.4776                      | 2.9790    | 129.4776                        | 0.00          |
| 12/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 882       | 1                             | 882       | 1                               | 0.00          |
| 12/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 1498      | 2                             | 1498      | 2                               | 0.00          |
| 12/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 262       | 0                             | 262       | 0                               | 0.00          |
| 12/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.34      | 107.8956                      | 7.3420    | 107.8956                        | 1,464.00      |
| 12/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 4105      | 4                             | 4105      | 4                               | 0.00          |
| 12/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 4271      | 4                             | 4271      | 4                               | 0.00          |
| 12/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 3939      | 4                             | 3939      | 4                               | 0.00          |
| 12/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 12/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 27        | 0                             | 27        | 0                               | 0.00          |
| 12/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 12/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.35      | 105.4020                      | 7.3520    | 105.4020                        | 0.00          |
| 12/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 2583      | 2                             | 2583      | 2                               | 0.00          |
| 12/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 2716      | 2                             | 2716      | 2                               | 0.00          |
| 12/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 2453      | 2                             | 2453      | 2                               | 0.00          |
| 12/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 439       | 1                             | 439       | 1                               | 0.00          |
| 12/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 370       | 0                             | 370       | 0                               | 0.00          |
| 12/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 403       | 1                             | 403       | 1                               | 0.00          |
| 12/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.40      | 107.1728                      | 7.3980    | 107.1728                        | 0.00          |
| 12/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 1999      | 2                             | 1999      | 2                               | 0.00          |
| 12/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 1895      | 2                             | 1895      | 2                               | 0.00          |
| 12/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 2106      | 2                             | 2106      | 2                               | 0.00          |
| 12/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 827       | 1                             | 827       | 1                               | 0.00          |
| 12/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 933       | 1                             | 933       | 1                               | 0.00          |
| 12/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 878       | 1                             | 878       | 1                               | 0.00          |
| 12/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.93      | 109.5931                      | 2.9310    | 109.5931                        | 0.00          |
| 12/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 2067      | 2                             | 2067      | 2                               | 0.00          |
| 12/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 2921      | 2                             | 2921      | 2                               | 0.00          |
| 12/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 1205      | 1                             | 1205      | 1                               | 0.00          |
| 12/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 8.01      | 102.0337                      | 8.0110    | 102.0337                        | 2,215.00      |
| 12/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 6296      | 6                             | 6296      | 6                               | 0.00          |
| 12/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 6064      | 6                             | 6064      | 6                               | 0.00          |
| 12/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 6528      | 6                             | 6528      | 6                               | 0.00          |
| 12/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 72        | 0                             | 72        | 0                               | 0.00          |
| 12/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 62        | 0                             | 62        | 0                               | 0.00          |
| 12/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 8.05      | 103.8675                      | 8.0520    | 103.8675                        | 0.00          |
| 12/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 3239      | 3                             | 3239      | 3                               | 0.00          |
| 12/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 3064      | 3                             | 3064      | 3                               | 0.00          |
| 12/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 3417      | 3                             | 3417      | 3                               | 0.00          |
| 12/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 929       | 1                             | 929       | 1                               | 0.00          |
| 12/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 1069      | 1                             | 1069      | 1                               | 0.00          |
| 12/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 997       | 1                             | 997       | 1                               | 0.00          |
| 12/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 8.12      | 101.4328                      | 8.1170    | 101.4328                        | 0.00          |
| 12/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 2588      | 2                             | 2588      | 2                               | 0.00          |
| 12/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 2735      | 2                             | 2735      | 2                               | 0.00          |
| 12/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 2445      | 2                             | 2445      | 2                               | 0.00          |
| 12/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 2039      | 2                             | 2039      | 2                               | 0.00          |
| 12/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 1842      | 2                             | 1842      | 2                               | 0.00          |
| 12/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 1938      | 2                             | 1938      | 2                               | 0.00          |
| 12/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 8.11      | 101.8297                      | 8.1080    | 101.8297                        | 2,476.00      |
| 12/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 6489      | 6                             | 6489      | 6                               | 0.00          |
| 12/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 6742      | 6                             | 6742      | 6                               | 0.00          |
| 12/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 6234      | 6                             | 6234      | 6                               | 0.00          |
| 12/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 108       | 0                             | 108       | 0                               | 0.00          |
| 12/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 80        | 0                             | 80        | 0                               | 0.00          |
| 12/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 94        | 0                             | 94        | 0                               | 0.00          |
| 12/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 8.14      | 99.6183                       | 8.1440    | 99.6183                         | 0.00          |
| 12/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 3335      | 3                             | 3335      | 3                               | 0.00          |
| 12/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 3525      | 3                             | 3525      | 3                               | 0.00          |
| 12/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 3150      | 3                             | 3150      | 3                               | 0.00          |
| 12/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 1426      | 2                             | 1426      | 2                               | 0.00          |
| 12/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 1246      | 1                             | 1246      | 1                               | 0.00          |
| 12/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 1333      | 2                             | 1333      | 2                               | 0.00          |
| 12/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 8.21      | 101.2782                      | 8.2070    | 101.2782                        | 0.00          |
| 12/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 3465      | 3                             | 3465      | 3                               | 0.00          |
| 12/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 3292      | 3                             | 3292      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 3642      | 3                             | 3642      | 3                               | 0.00          |
| 12/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 1764      | 2                             | 1764      | 2                               | 0.00          |
| 12/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 1957      | 2                             | 1957      | 2                               | 0.00          |
| 12/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 1858      | 2                             | 1858      | 2                               | 0.00          |
| 12/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 7.18      | 102.9194                      | 7.1840    | 102.9194                        | 0.00          |
| 12/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 3637      | 3                             | 3637      | 3                               | 0.00          |
| 12/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 3505      | 3                             | 3505      | 3                               | 0.00          |
| 12/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 3770      | 3                             | 3770      | 3                               | 0.00          |
| 12/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 12/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 12/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 12/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 7.18      | 100.9858                      | 7.1790    | 100.9858                        | 0.00          |
| 12/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 2363      | 2                             | 2363      | 2                               | 0.00          |
| 12/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 2257      | 2                             | 2257      | 2                               | 0.00          |
| 12/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 2470      | 2                             | 2470      | 2                               | 0.00          |
| 12/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 221       | 0                             | 221       | 0                               | 0.00          |
| 12/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 263       | 0                             | 263       | 0                               | 0.00          |
| 12/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 242       | 0                             | 242       | 0                               | 0.00          |
| 12/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 7.22      | 102.6829                      | 7.2240    | 102.6829                        | 0.00          |
| 12/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1414      | 1                             | 1414      | 1                               | 0.00          |
| 12/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 12/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1339      | 1                             | 1339      | 1                               | 0.00          |
| 12/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 796       | 1                             | 796       | 1                               | 0.00          |
| 12/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 709       | 1                             | 709       | 1                               | 0.00          |
| 12/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 751       | 1                             | 751       | 1                               | 0.00          |
| 12/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 8.15      | 95.8332                       | 8.1530    | 95.8332                         | 829.00        |
| 12/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 6563      | 6                             | 6563      | 6                               | 0.00          |
| 12/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 6825      | 6                             | 6825      | 6                               | 0.00          |
| 12/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 6300      | 6                             | 6300      | 6                               | 0.00          |
| 12/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 141       | 0                             | 141       | 0                               | 0.00          |
| 12/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 12/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 123       | 0                             | 123       | 0                               | 0.00          |
| 12/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.19      | 93.9095                       | 8.1860    | 93.9095                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 4344      | 4                             | 4344      | 4                               | 0.00          |
| 12/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 4561      | 4                             | 4561      | 4                               | 0.00          |
| 12/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 4131      | 4                             | 4131      | 4                               | 0.00          |
| 12/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 1102      | 1                             | 1102      | 1                               | 0.00          |
| 12/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 958       | 1                             | 958       | 1                               | 0.00          |
| 12/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 1027      | 1                             | 1027      | 1                               | 0.00          |
| 12/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 8.25      | 95.4710                       | 8.2460    | 95.4710                         | 0.00          |
| 12/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 3564      | 3                             | 3564      | 3                               | 0.00          |
| 12/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 3384      | 3                             | 3384      | 3                               | 0.00          |
| 12/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 3748      | 3                             | 3748      | 3                               | 0.00          |
| 12/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 1983      | 2                             | 1983      | 2                               | 0.00          |
| 12/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 2195      | 3                             | 2195      | 3                               | 0.00          |
| 12/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 2086      | 2                             | 2086      | 2                               | 0.00          |
| 12/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 8.29      | 89.5110                       | 8.2850    | 89.5110                         | 6,835.00      |
| 12/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 6082      | 5                             | 6082      | 5                               | 0.00          |
| 12/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 5812      | 5                             | 5812      | 5                               | 0.00          |
| 12/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 6353      | 6                             | 6353      | 6                               | 0.00          |
| 12/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 152       | 0                             | 152       | 0                               | 0.00          |
| 12/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 196       | 0                             | 196       | 0                               | 0.00          |
| 12/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 173       | 0                             | 173       | 0                               | 0.00          |
| 12/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.32      | 91.1194                       | 8.3220    | 91.1194                         | 0.00          |
| 12/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 3992      | 4                             | 3992      | 4                               | 0.00          |
| 12/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 3782      | 3                             | 3782      | 3                               | 0.00          |
| 12/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 4205      | 4                             | 4205      | 4                               | 0.00          |
| 12/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 1263      | 1                             | 1263      | 1                               | 0.00          |
| 12/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 1445      | 2                             | 1445      | 2                               | 0.00          |
| 12/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 1352      | 2                             | 1352      | 2                               | 0.00          |
| 12/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 8.38      | 89.2361                       | 8.3790    | 89.2361                         | 0.00          |
| 12/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 3283      | 3                             | 3283      | 3                               | 0.00          |
| 12/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 3463      | 3                             | 3463      | 3                               | 0.00          |
| 12/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 3106      | 3                             | 3106      | 3                               | 0.00          |
| 12/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 2670      | 3                             | 2670      | 3                               | 0.00          |
| 12/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 2417      | 3                             | 2417      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 2541      | 3                             | 2541      | 3                               | 0.00          |
| 12/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 8.29      | 77.9681                       | 8.2900    | 77.9681                         | 13,506.00     |
| 12/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 6300      | 5                             | 6300      | 5                               | 0.00          |
| 12/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 6628      | 6                             | 6628      | 6                               | 0.00          |
| 12/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 5973      | 5                             | 5973      | 5                               | 0.00          |
| 12/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 550       | 1                             | 550       | 1                               | 0.00          |
| 12/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 437       | 1                             | 437       | 1                               | 0.00          |
| 12/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 491       | 1                             | 491       | 1                               | 0.00          |
| 12/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 8.31      | 79.3667                       | 8.3130    | 79.3667                         | 0.00          |
| 12/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 6894      | 6                             | 6894      | 6                               | 0.00          |
| 12/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 7191      | 6                             | 7191      | 6                               | 0.00          |
| 12/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 6599      | 6                             | 6599      | 6                               | 0.00          |
| 12/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 1383      | 2                             | 1383      | 2                               | 0.00          |
| 12/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 1208      | 2                             | 1208      | 2                               | 0.00          |
| 12/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 1293      | 2                             | 1293      | 2                               | 0.00          |
| 12/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 8.35      | 77.5434                       | 8.3490    | 77.5434                         | 0.00          |
| 12/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 4663      | 4                             | 4663      | 4                               | 0.00          |
| 12/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 4912      | 4                             | 4912      | 4                               | 0.00          |
| 12/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 4418      | 4                             | 4418      | 4                               | 0.00          |
| 12/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 3559      | 4                             | 3559      | 4                               | 0.00          |
| 12/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 3217      | 4                             | 3217      | 4                               | 0.00          |
| 12/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 3384      | 4                             | 3384      | 4                               | 0.00          |
| 12/08/2010 | R209 On 04-August-11   |        |              | Bond Future | 8.38      | 78.8501                       | 8.3840    | 78.8501                         | 0.00          |
| 12/08/2010 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 5215      | 5                             | 5215      | 5                               | 0.00          |
| 12/08/2010 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 13871     | 0                             | 13871     | 0                               | 0.00          |
| 12/08/2010 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 5460      | 5                             | 5460      | 5                               | 0.00          |
| 12/08/2010 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 4974      | 4                             | 4974      | 4                               | 0.00          |
| 12/08/2010 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 4415      | 5                             | 4415      | 5                               | 0.00          |
| 12/08/2010 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 4067      | 5                             | 4067      | 5                               | 0.00          |
| 12/08/2010 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 1202      | 0                             | 1202      | 0                               | 1,000.00      |
| 12/08/2010 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 4237      | 5                             | 4237      | 5                               | 1,000.00      |
| 12/08/2010 | R210 On 04-November-10 |        |              | Bond Future | 3.02      | 94.6475                       | 3.0190    | 94.6475                         | 0.00          |
| 12/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future | 1046      | 1                             | 1046      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future  | 402       | 0                             | 402       | 0                               | 0.00          |
| 12/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future  | 1685      | 2                             | 1685      | 2                               | 0.00          |
| 12/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R211 On 04-November-10 |        |              | Bond Future  | 2.84      | 98.7675                       | 2.8390    | 98.7675                         | 0.00          |
| 12/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R211 On 04-November-10 | 2.70   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R211 On 04-November-10 | 2.70   | Put          | Bond Future  | 783       | 1                             | 783       | 1                               | 0.00          |
| 12/08/2010 | R211 On 04-November-10 | 2.80   | Put          | Bond Future  | 219       | 0                             | 219       | 0                               | 0.00          |
| 12/08/2010 | R211 On 04-November-10 | 2.75   | Put          | Bond Future  | 501       | 0                             | 501       | 0                               | 0.00          |
| 12/08/2010 | R212 On 04-November-10 |        |              | Bond Future  | 3.07      | 97.7237                       | 3.0720    | 97.7237                         | 0.00          |
| 12/08/2010 | R212 On 04-November-10 | 3.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R212 On 04-November-10 | 3.05   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R212 On 04-November-10 | 2.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 12/08/2010 | R212 On 04-November-10 | 2.95   | Put          | Bond Future  | 1138      | 1                             | 1138      | 1                               | 0.00          |
| 12/08/2010 | R212 On 04-November-10 | 3.05   | Put          | Bond Future  | 204       | 0                             | 204       | 0                               | 0.00          |
| 12/08/2010 | R212 On 04-November-10 | 3.00   | Put          | Bond Future  | 670       | 1                             | 670       | 1                               | 0.00          |
| 12/08/2010 | TRT1 On 04-November-10 |        |              | Index Future | 329.38    | 327.0190                      | 329.3840  | 327.0190                        | 100.00        |
| 12/08/2010 | TRT1 On 03-February-11 |        |              | Index Future | 335.10    | 332.6960                      | 335.1000  | 332.6960                        | 0.00          |
| 13/08/2010 | AL7T On 04-November-10 |        |              | Index Future | 366.39    | 366.7470                      | 366.3920  | 366.7470                        | 38.00         |
| 13/08/2010 | ALBI On 04-November-10 |        |              | Index Future | 337.73    | 338.0300                      | 337.7320  | 338.0300                        | 1,203.00      |
| 13/08/2010 | ALBI On 03-February-11 |        |              | Index Future | 343.48    | 343.7890                      | 343.4840  | 343.7890                        | 0.00          |
| 13/08/2010 | CRD1 On 04-November-10 |        |              | Index Future | 146.26    | 146.3150                      | 146.2640  | 146.3150                        | 2.00          |
| 13/08/2010 | CRD1 On 03-February-11 |        |              | Index Future | 148.80    | 148.8550                      | 148.8020  | 148.8550                        | 0.00          |
| 13/08/2010 | GOVI On 04-November-10 |        |              | GOVI         | 338.56    | 338.8410                      | 338.5570  | 338.8410                        | 177.00        |
| 13/08/2010 | GOVI On 04-November-10 | 329.00 | Call         | GOVI         | 95570     | 10                            | 95570     | 10                              | 0.00          |
| 13/08/2010 | GOVI On 04-November-10 | 329.01 | Call         | GOVI         | 95470     | 10                            | 95470     | 10                              | 0.00          |
| 13/08/2010 | GOVI On 04-November-10 | 328.99 | Call         | GOVI         | 95670     | 10                            | 95670     | 10                              | 0.00          |
| 13/08/2010 | GOVI On 04-November-10 | 328.99 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | GOVI On 04-November-10 | 329.01 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | GOVI On 04-November-10 | 329.00 | Put          | GOVI         | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 13/08/2010 | ILBI On 04-November-10  |        |              | Index Future           | 390.54    | 390.5450                      | 390.5400  | 390.5450                        | 507.00        |
| 13/08/2010 | ILBI On 03-February-11  |        |              | Index Future           | 397.06    | 397.0640                      | 397.0610  | 397.0640                        | 0.00          |
| 13/08/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap     | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 13/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 13/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 13/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 13/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 13/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 13/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 13/08/2010 | JBAF On 18-August-10    |        |              | Jibar Tradeable Future | 6.54      | 93.4800                       | 6.5390    | 93.4800                         | 1,000.00      |
| 13/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.29      | 93.7620                       | 6.2900    | 93.7620                         | 1,000.00      |
| 13/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.26      | 93.7950                       | 6.2590    | 93.7950                         | 0.00          |
| 13/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.23      | 93.8140                       | 6.2300    | 93.8140                         | 0.00          |
| 13/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.20      | 93.8390                       | 6.1960    | 93.8390                         | 0.00          |
| 13/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.20      | 93.8390                       | 6.1960    | 93.8390                         | 0.00          |
| 13/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.22      | 93.8250                       | 6.2200    | 93.8250                         | 5,500.00      |
| 13/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.34      | 93.7010                       | 6.3400    | 93.7010                         | 4,500.00      |
| 13/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.50      | 93.5410                       | 6.5000    | 93.5410                         | 6,000.00      |
| 13/08/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.72      | 93.3350                       | 6.7200    | 93.3350                         | 5,000.00      |
| 13/08/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.96      | 93.0940                       | 6.9600    | 93.0940                         | 0.00          |
| 13/08/2010 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 7.10      | 92.9340                       | 7.1030    | 92.9340                         | 0.00          |
| 13/08/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 13/08/2010 | JN02 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 13/08/2010 | JN02 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | JN02 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | JN02 On 04-November-10  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | JN02 On 04-November-10  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/08/2010 | JN02 On 04-November-10  | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 13/08/2010 | JN02 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | JN05 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 13/08/2010 | JN05 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | JN05 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2010 | JN05 On 04-November-10 | 8.25   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | JN05 On 04-November-10 | 8.25   | Put          | JNOTE        | 750000    | 1                             | 750000    | 1                               | 0.00          |
| 13/08/2010 | JN05 On 04-November-10 | 8.00   | Put          | JNOTE        | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 13/08/2010 | JN05 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | JN10 On 04-November-10 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 13/08/2010 | JN10 On 04-November-10 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | JN10 On 04-November-10 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/08/2010 | JN10 On 04-November-10 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | JN10 On 04-November-10 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 13/08/2010 | JN10 On 04-November-10 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | JN10 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | OTH1 On 04-November-10 |        |              | Index Future | 327.45    | 327.8180                      | 327.4520  | 327.8180                        | 3.00          |
| 13/08/2010 | OTH1 On 03-February-11 |        |              | Index Future | 333.13    | 333.5070                      | 333.1320  | 333.5070                        | 0.00          |
| 13/08/2010 | R157 On 04-November-10 |        |              | Bond Future  | 7.46      | 126.2795                      | 7.4590    | 126.2795                        | 5,122.00      |
| 13/08/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future  | 4738      | 5                             | 4738      | 5                               | 0.00          |
| 13/08/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future  | 4948      | 5                             | 4948      | 5                               | 0.00          |
| 13/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future  | 1149      | 1                             | 1149      | 1                               | 500.00        |
| 13/08/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future  | 4530      | 5                             | 4530      | 5                               | 0.00          |
| 13/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future  | 75        | 0                             | 75        | 0                               | 0.00          |
| 13/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future  | 961       | 1                             | 961       | 1                               | 0.00          |
| 13/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future  | 55        | 0                             | 55        | 0                               | 0.00          |
| 13/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future  | 64        | 0                             | 64        | 0                               | 0.00          |
| 13/08/2010 | R157 On 03-February-11 |        |              | Bond Future  | 7.48      | 128.5305                      | 7.4800    | 128.5305                        | 0.00          |
| 13/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future  | 2599      | 3                             | 2599      | 3                               | 0.00          |
| 13/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future  | 2447      | 2                             | 2447      | 2                               | 0.00          |
| 13/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future  | 2754      | 3                             | 2754      | 3                               | 0.00          |
| 13/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future  | 721       | 1                             | 721       | 1                               | 0.00          |
| 13/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future  | 843       | 1                             | 843       | 1                               | 0.00          |
| 13/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future  | 781       | 1                             | 781       | 1                               | 0.00          |
| 13/08/2010 | R157 On 05-May-11      |        |              | Bond Future  | 7.53      | 123.8687                      | 7.5300    | 123.8687                        | 0.00          |
| 13/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future  | 2272      | 2                             | 2272      | 2                               | 0.00          |
| 13/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future  | 2402      | 2                             | 2402      | 2                               | 0.00          |
| 13/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future  | 2146      | 2                             | 2146      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future | 1445      | 1                             | 1445      | 1                               | 0.00          |
| 13/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future | 1291      | 1                             | 1291      | 1                               | 0.00          |
| 13/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future | 1366      | 1                             | 1366      | 1                               | 0.00          |
| 13/08/2010 | R186 On 04-November-10 |        |              | Bond Future | 8.32      | 123.2938                      | 8.3190    | 123.2938                        | 17,620.00     |
| 13/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 9142      | 9                             | 9142      | 9                               | 0.00          |
| 13/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 9548      | 10                            | 9548      | 10                              | 0.00          |
| 13/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 5278      | 5                             | 5278      | 5                               | 10,900.00     |
| 13/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 8738      | 9                             | 8738      | 9                               | 0.00          |
| 13/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 383       | 0                             | 383       | 0                               | 0.00          |
| 13/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 1078      | 1                             | 1078      | 1                               | 0.00          |
| 13/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 299       | 0                             | 299       | 0                               | 0.00          |
| 13/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 339       | 0                             | 339       | 0                               | 0.00          |
| 13/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 8.35      | 120.2074                      | 8.3500    | 120.2074                        | 0.00          |
| 13/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 7678      | 8                             | 7678      | 8                               | 0.00          |
| 13/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 8032      | 8                             | 8032      | 8                               | 0.00          |
| 13/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 7329      | 7                             | 7329      | 7                               | 0.00          |
| 13/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 1612      | 2                             | 1612      | 2                               | 0.00          |
| 13/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 1402      | 1                             | 1402      | 1                               | 0.00          |
| 13/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 1503      | 1                             | 1503      | 1                               | 0.00          |
| 13/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 8.40      | 122.2093                      | 8.4000    | 122.2093                        | 0.00          |
| 13/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 6462      | 7                             | 6462      | 7                               | 0.00          |
| 13/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 6158      | 6                             | 6158      | 6                               | 0.00          |
| 13/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 6771      | 7                             | 6771      | 7                               | 0.00          |
| 13/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 2971      | 3                             | 2971      | 3                               | 0.00          |
| 13/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 3291      | 3                             | 3291      | 3                               | 0.00          |
| 13/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 3127      | 3                             | 3127      | 3                               | 0.00          |
| 13/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.63      | 111.5662                      | 1.6290    | 111.5662                        | 0.00          |
| 13/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 301       | 0                             | 301       | 0                               | 0.00          |
| 13/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 425       | 1                             | 425       | 1                               | 0.00          |
| 13/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 177       | 0                             | 177       | 0                               | 0.00          |
| 13/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 2.98      | 129.4651                      | 2.9790    | 129.4651                        | 0.00          |
| 13/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 882       | 1                             | 882       | 1                               | 0.00          |
| 13/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 262       | 0                             | 262       | 0                               | 0.00          |
| 13/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 1498      | 1                             | 1498      | 1                               | 0.00          |
| 13/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.35      | 108.2803                      | 7.3520    | 108.2803                        | 1,464.00      |
| 13/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 4069      | 4                             | 4069      | 4                               | 0.00          |
| 13/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 4235      | 4                             | 4235      | 4                               | 0.00          |
| 13/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 3904      | 4                             | 3904      | 4                               | 0.00          |
| 13/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 13/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 27        | 0                             | 27        | 0                               | 0.00          |
| 13/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 13/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.36      | 105.7931                      | 7.3630    | 105.7931                        | 0.00          |
| 13/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 2552      | 3                             | 2552      | 3                               | 0.00          |
| 13/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 2422      | 2                             | 2422      | 2                               | 0.00          |
| 13/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 2684      | 3                             | 2684      | 3                               | 0.00          |
| 13/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 376       | 0                             | 376       | 0                               | 0.00          |
| 13/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 446       | 0                             | 446       | 0                               | 0.00          |
| 13/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 410       | 0                             | 410       | 0                               | 0.00          |
| 13/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.41      | 107.5724                      | 7.4100    | 107.5724                        | 0.00          |
| 13/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 1973      | 2                             | 1973      | 2                               | 0.00          |
| 13/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 2079      | 2                             | 2079      | 2                               | 0.00          |
| 13/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 1869      | 2                             | 1869      | 2                               | 0.00          |
| 13/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 945       | 1                             | 945       | 1                               | 0.00          |
| 13/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 839       | 1                             | 839       | 1                               | 0.00          |
| 13/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 891       | 1                             | 891       | 1                               | 0.00          |
| 13/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.93      | 110.1190                      | 2.9310    | 110.1190                        | 0.00          |
| 13/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 2067      | 2                             | 2067      | 2                               | 0.00          |
| 13/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 1205      | 1                             | 1205      | 1                               | 0.00          |
| 13/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 2921      | 3                             | 2921      | 3                               | 0.00          |
| 13/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 8.02      | 102.4775                      | 8.0210    | 102.4775                        | 2,215.00      |
| 13/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 6244      | 6                             | 6244      | 6                               | 0.00          |
| 13/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 6012      | 6                             | 6012      | 6                               | 0.00          |
| 13/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 6476      | 7                             | 6476      | 7                               | 0.00          |
| 13/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 13/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 72        | 0                             | 72        | 0                               | 0.00          |
| 13/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 62        | 0                             | 62        | 0                               | 0.00          |
| 13/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 8.06      | 104.3128                      | 8.0630    | 104.3128                        | 0.00          |
| 13/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 3195      | 3                             | 3195      | 3                               | 0.00          |
| 13/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 3373      | 3                             | 3373      | 3                               | 0.00          |
| 13/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 3022      | 3                             | 3022      | 3                               | 0.00          |
| 13/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 1083      | 1                             | 1083      | 1                               | 0.00          |
| 13/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 941       | 1                             | 941       | 1                               | 0.00          |
| 13/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 1009      | 1                             | 1009      | 1                               | 0.00          |
| 13/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 8.13      | 101.8878                      | 8.1280    | 101.8878                        | 0.00          |
| 13/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 2554      | 3                             | 2554      | 3                               | 0.00          |
| 13/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 2412      | 2                             | 2412      | 2                               | 0.00          |
| 13/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 2700      | 3                             | 2700      | 3                               | 0.00          |
| 13/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 1861      | 2                             | 1861      | 2                               | 0.00          |
| 13/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 2060      | 2                             | 2060      | 2                               | 0.00          |
| 13/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 1958      | 2                             | 1958      | 2                               | 0.00          |
| 13/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 8.13      | 102.4347                      | 8.1280    | 102.4347                        | 2,476.00      |
| 13/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 6376      | 6                             | 6376      | 6                               | 0.00          |
| 13/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 6629      | 7                             | 6629      | 7                               | 0.00          |
| 13/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 6122      | 6                             | 6122      | 6                               | 0.00          |
| 13/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 113       | 0                             | 113       | 0                               | 0.00          |
| 13/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 83        | 0                             | 83        | 0                               | 0.00          |
| 13/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 98        | 0                             | 98        | 0                               | 0.00          |
| 13/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 8.17      | 100.2368                      | 8.1660    | 100.2368                        | 0.00          |
| 13/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 3248      | 3                             | 3248      | 3                               | 0.00          |
| 13/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 3065      | 3                             | 3065      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 3436      | 4                             | 3436      | 4                               | 0.00          |
| 13/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 1282      | 1                             | 1282      | 1                               | 0.00          |
| 13/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 1466      | 1                             | 1466      | 1                               | 0.00          |
| 13/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 1371      | 1                             | 1371      | 1                               | 0.00          |
| 13/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 8.23      | 101.9074                      | 8.2290    | 101.9074                        | 0.00          |
| 13/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 3386      | 3                             | 3386      | 3                               | 0.00          |
| 13/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 3562      | 4                             | 3562      | 4                               | 0.00          |
| 13/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 3215      | 3                             | 3215      | 3                               | 0.00          |
| 13/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 2002      | 2                             | 2002      | 2                               | 0.00          |
| 13/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 1806      | 2                             | 1806      | 2                               | 0.00          |
| 13/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 1901      | 2                             | 1901      | 2                               | 0.00          |
| 13/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 7.18      | 103.2540                      | 7.1830    | 103.2540                        | 0.00          |
| 13/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 3640      | 4                             | 3640      | 4                               | 0.00          |
| 13/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 3507      | 4                             | 3507      | 4                               | 0.00          |
| 13/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 3772      | 4                             | 3772      | 4                               | 0.00          |
| 13/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 13/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 13/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 13/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 7.18      | 101.3254                      | 7.1790    | 101.3254                        | 0.00          |
| 13/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 2361      | 2                             | 2361      | 2                               | 0.00          |
| 13/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 2468      | 2                             | 2468      | 2                               | 0.00          |
| 13/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 2255      | 2                             | 2255      | 2                               | 0.00          |
| 13/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 261       | 0                             | 261       | 0                               | 0.00          |
| 13/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 219       | 0                             | 219       | 0                               | 0.00          |
| 13/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 240       | 0                             | 240       | 0                               | 0.00          |
| 13/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 7.22      | 103.0294                      | 7.2230    | 103.0294                        | 0.00          |
| 13/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1413      | 1                             | 1413      | 1                               | 0.00          |
| 13/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1338      | 1                             | 1338      | 1                               | 0.00          |
| 13/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 13/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 706       | 1                             | 706       | 1                               | 0.00          |
| 13/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 792       | 1                             | 792       | 1                               | 0.00          |
| 13/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 748       | 1                             | 748       | 1                               | 0.00          |
| 13/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 8.18      | 96.5300                       | 8.1830    | 96.5300                         | 829.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 6388      | 7                             | 6388      | 7                               | 0.00          |
| 13/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 6649      | 7                             | 6649      | 7                               | 0.00          |
| 13/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 6126      | 6                             | 6126      | 6                               | 0.00          |
| 13/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 151       | 0                             | 151       | 0                               | 0.00          |
| 13/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 113       | 0                             | 113       | 0                               | 0.00          |
| 13/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 132       | 0                             | 132       | 0                               | 0.00          |
| 13/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.22      | 94.6219                       | 8.2180    | 94.6219                         | 0.00          |
| 13/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 4200      | 4                             | 4200      | 4                               | 0.00          |
| 13/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 3990      | 4                             | 3990      | 4                               | 0.00          |
| 13/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 4414      | 5                             | 4414      | 5                               | 0.00          |
| 13/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 1003      | 1                             | 1003      | 1                               | 0.00          |
| 13/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 1154      | 1                             | 1154      | 1                               | 0.00          |
| 13/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 1076      | 1                             | 1076      | 1                               | 0.00          |
| 13/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 8.28      | 96.1962                       | 8.2790    | 96.1962                         | 0.00          |
| 13/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 3444      | 4                             | 3444      | 4                               | 0.00          |
| 13/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 3625      | 4                             | 3625      | 4                               | 0.00          |
| 13/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 3267      | 3                             | 3267      | 3                               | 0.00          |
| 13/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 2271      | 2                             | 2271      | 2                               | 0.00          |
| 13/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 2053      | 2                             | 2053      | 2                               | 0.00          |
| 13/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 2160      | 2                             | 2160      | 2                               | 0.00          |
| 13/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 8.29      | 90.1734                       | 8.2850    | 90.1734                         | 6,835.00      |
| 13/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 6078      | 6                             | 6078      | 6                               | 0.00          |
| 13/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 5808      | 6                             | 5808      | 6                               | 0.00          |
| 13/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 6349      | 6                             | 6349      | 6                               | 0.00          |
| 13/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 148       | 0                             | 148       | 0                               | 0.00          |
| 13/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |
| 13/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 169       | 0                             | 169       | 0                               | 0.00          |
| 13/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.32      | 91.7891                       | 8.3210    | 91.7891                         | 0.00          |
| 13/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 3990      | 4                             | 3990      | 4                               | 0.00          |
| 13/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 4203      | 4                             | 4203      | 4                               | 0.00          |
| 13/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 3780      | 4                             | 3780      | 4                               | 0.00          |
| 13/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 1437      | 1                             | 1437      | 1                               | 0.00          |
| 13/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 1255      | 1                             | 1255      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 1344      | 1                             | 1344      | 1                               | 0.00          |
| 13/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 8.38      | 89.9172                       | 8.3780    | 89.9172                         | 0.00          |
| 13/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 3281      | 3                             | 3281      | 3                               | 0.00          |
| 13/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 3104      | 3                             | 3104      | 3                               | 0.00          |
| 13/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 3462      | 3                             | 3462      | 3                               | 0.00          |
| 13/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 2409      | 2                             | 2409      | 2                               | 0.00          |
| 13/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 2661      | 3                             | 2661      | 3                               | 0.00          |
| 13/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 2533      | 3                             | 2533      | 3                               | 0.00          |
| 13/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 8.32      | 79.1969                       | 8.3200    | 79.1969                         | 13,506.00     |
| 13/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 6071      | 6                             | 6071      | 6                               | 0.00          |
| 13/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 6396      | 7                             | 6396      | 7                               | 0.00          |
| 13/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 5748      | 6                             | 5748      | 6                               | 0.00          |
| 13/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 586       | 1                             | 586       | 1                               | 0.00          |
| 13/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 465       | 0                             | 465       | 0                               | 0.00          |
| 13/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 523       | 0                             | 523       | 0                               | 0.00          |
| 13/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 8.34      | 80.6222                       | 8.3440    | 80.6222                         | 0.00          |
| 13/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 6683      | 7                             | 6683      | 7                               | 0.00          |
| 13/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 6977      | 7                             | 6977      | 7                               | 0.00          |
| 13/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 6391      | 7                             | 6391      | 7                               | 0.00          |
| 13/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 1443      | 1                             | 1443      | 1                               | 0.00          |
| 13/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 1261      | 1                             | 1261      | 1                               | 0.00          |
| 13/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 1349      | 1                             | 1349      | 1                               | 0.00          |
| 13/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 8.38      | 78.8138                       | 8.3800    | 78.8138                         | 0.00          |
| 13/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 4504      | 5                             | 4504      | 5                               | 0.00          |
| 13/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 4749      | 5                             | 4749      | 5                               | 0.00          |
| 13/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 4263      | 4                             | 4263      | 4                               | 0.00          |
| 13/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 3669      | 4                             | 3669      | 4                               | 0.00          |
| 13/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 3319      | 3                             | 3319      | 3                               | 0.00          |
| 13/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 3490      | 3                             | 3490      | 3                               | 0.00          |
| 13/08/2010 | R209 On 04-August-11   |        |              | Bond Future | 8.41      | 80.1522                       | 8.4110    | 80.1522                         | 0.00          |
| 13/08/2010 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 5081      | 5                             | 5081      | 5                               | 0.00          |
| 13/08/2010 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 5322      | 5                             | 5322      | 5                               | 0.00          |
| 13/08/2010 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 4843      | 5                             | 4843      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/08/2010 | R209 On 04-August-11   | 10.10  | Call         | Bond Future  | 13671     | 14                            | 13671     | 14                              | 0.00          |
| 13/08/2010 | R209 On 04-August-11   | 10.10  | Put          | Bond Future  | 1231      | 1                             | 1231      | 1                               | 1,000.00      |
| 13/08/2010 | R209 On 04-August-11   | 8.45   | Put          | Bond Future  | 4514      | 4                             | 4514      | 4                               | 0.00          |
| 13/08/2010 | R209 On 04-August-11   | 8.55   | Put          | Bond Future  | 4158      | 4                             | 4158      | 4                               | 0.00          |
| 13/08/2010 | R209 On 04-August-11   | 8.50   | Put          | Bond Future  | 4333      | 4                             | 4333      | 4                               | 1,000.00      |
| 13/08/2010 | R210 On 04-November-10 |        |              | Bond Future  | 2.99      | 94.6475                       | 2.9890    | 94.6475                         | 0.00          |
| 13/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future  | 1437      | 1                             | 1437      | 1                               | 0.00          |
| 13/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future  | 2076      | 2                             | 2076      | 2                               | 0.00          |
| 13/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future  | 793       | 0                             | 793       | 0                               | 0.00          |
| 13/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R211 On 04-November-10 |        |              | Bond Future  | 2.84      | 98.7619                       | 2.8400    | 98.7619                         | 0.00          |
| 13/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R211 On 04-November-10 | 2.70   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R211 On 04-November-10 | 2.80   | Put          | Bond Future  | 225       | 0                             | 225       | 0                               | 0.00          |
| 13/08/2010 | R211 On 04-November-10 | 2.70   | Put          | Bond Future  | 789       | 1                             | 789       | 1                               | 0.00          |
| 13/08/2010 | R211 On 04-November-10 | 2.75   | Put          | Bond Future  | 506       | 1                             | 506       | 1                               | 0.00          |
| 13/08/2010 | R212 On 04-November-10 |        |              | Bond Future  | 3.03      | 97.7144                       | 3.0310    | 97.7144                         | 0.00          |
| 13/08/2010 | R212 On 04-November-10 | 3.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R212 On 04-November-10 | 3.05   | Call         | Bond Future  | 177       | 0                             | 177       | 0                               | 0.00          |
| 13/08/2010 | R212 On 04-November-10 | 2.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R212 On 04-November-10 | 2.95   | Put          | Bond Future  | 758       | 1                             | 758       | 1                               | 0.00          |
| 13/08/2010 | R212 On 04-November-10 | 3.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/08/2010 | R212 On 04-November-10 | 3.00   | Put          | Bond Future  | 289       | 1                             | 289       | 1                               | 0.00          |
| 13/08/2010 | TRT1 On 04-November-10 |        |              | Index Future | 329.11    | 329.3840                      | 329.1050  | 329.3840                        | 100.00        |
| 13/08/2010 | TRT1 On 03-February-11 |        |              | Index Future | 334.81    | 335.1000                      | 334.8140  | 335.1000                        | 0.00          |
| 16/08/2010 | AL7T On 04-November-10 |        |              | Index Future | 367.06    | 366.3920                      | 367.0620  | 366.3920                        | 38.00         |
| 16/08/2010 | ALBI On 04-November-10 |        |              | Index Future | 338.45    | 337.7320                      | 338.4470  | 337.7320                        | 1,251.00      |
| 16/08/2010 | ALBI On 03-February-11 |        |              | Index Future | 344.21    | 343.4840                      | 344.2100  | 343.4840                        | 0.00          |
| 16/08/2010 | CRD1 On 04-November-10 |        |              | Index Future | 146.50    | 146.2640                      | 146.4960  | 146.2640                        | 2.00          |
| 16/08/2010 | CRD1 On 03-February-11 |        |              | Index Future | 149.04    | 148.8020                      | 149.0370  | 148.8020                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2010 | GOVI On 04-November-10  |        |              | GOVI                   | 339.23    | 338.5570                      | 339.2340  | 338.5570                        | 177.00        |
| 16/08/2010 | GOVI On 04-November-10  | 329.00 | Call         | GOVI                   | 102340    | 10                            | 102340    | 10                              | 0.00          |
| 16/08/2010 | GOVI On 04-November-10  | 329.01 | Call         | GOVI                   | 102240    | 10                            | 102240    | 10                              | 0.00          |
| 16/08/2010 | GOVI On 04-November-10  | 328.99 | Call         | GOVI                   | 102440    | 10                            | 102440    | 10                              | 0.00          |
| 16/08/2010 | GOVI On 04-November-10  | 328.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 16/08/2010 | ILBI On 04-November-10  |        |              | Index Future           | 390.37    | 390.5400                      | 390.3730  | 390.5400                        | 507.00        |
| 16/08/2010 | ILBI On 03-February-11  |        |              | Index Future           | 396.90    | 397.0610                      | 396.8950  | 397.0610                        | 0.00          |
| 16/08/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap     | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 16/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 16/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 16/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 16/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 16/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 16/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 16/08/2010 | JBAF On 18-August-10    |        |              | Jibar Tradeable Future | 6.55      | 93.4610                       | 6.5480    | 93.4610                         | 1,000.00      |
| 16/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.31      | 93.7100                       | 6.3090    | 93.7100                         | 1,000.00      |
| 16/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.29      | 93.7410                       | 6.2870    | 93.7410                         | 0.00          |
| 16/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.24      | 93.7700                       | 6.2400    | 93.7700                         | 0.00          |
| 16/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.21      | 93.8040                       | 6.2130    | 93.8040                         | 0.00          |
| 16/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.21      | 93.8040                       | 6.2110    | 93.8040                         | 0.00          |
| 16/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.22      | 93.7800                       | 6.2220    | 93.7800                         | 5,500.00      |
| 16/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.34      | 93.6600                       | 6.3440    | 93.6600                         | 4,500.00      |
| 16/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.50      | 93.5000                       | 6.5020    | 93.5000                         | 6,000.00      |
| 16/08/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.71      | 93.2800                       | 6.7090    | 93.2800                         | 5,000.00      |
| 16/08/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.95      | 93.0400                       | 6.9490    | 93.0400                         | 0.00          |
| 16/08/2010 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 7.12      | 92.8970                       | 7.1160    | 92.8970                         | 0.00          |
| 16/08/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 16/08/2010 | JN02 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 16/08/2010 | JN02 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | JN02 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2010 | JN02 On 04-November-10 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | JN02 On 04-November-10 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 16/08/2010 | JN02 On 04-November-10 | 8.00   | Put          | JNOTE        | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 16/08/2010 | JN02 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | JN05 On 04-November-10 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 16/08/2010 | JN05 On 04-November-10 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | JN05 On 04-November-10 | 8.00   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | JN05 On 04-November-10 | 8.25   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | JN05 On 04-November-10 | 8.25   | Put          | JNOTE        | 750000    | 1                             | 750000    | 1                               | 0.00          |
| 16/08/2010 | JN05 On 04-November-10 | 8.00   | Put          | JNOTE        | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 16/08/2010 | JN05 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | JN10 On 04-November-10 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 16/08/2010 | JN10 On 04-November-10 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | JN10 On 04-November-10 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 16/08/2010 | JN10 On 04-November-10 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | JN10 On 04-November-10 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 16/08/2010 | JN10 On 04-November-10 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | JN10 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | OTH1 On 04-November-10 |        |              | Index Future | 328.35    | 327.4520                      | 328.3510  | 327.4520                        | 3.00          |
| 16/08/2010 | OTH1 On 03-February-11 |        |              | Index Future | 334.05    | 333.1320                      | 334.0460  | 333.1320                        | 0.00          |
| 16/08/2010 | R157 On 04-November-10 |        |              | Bond Future  | 7.44      | 126.2289                      | 7.4370    | 126.2289                        | 5,122.00      |
| 16/08/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future  | 4829      | 5                             | 4829      | 5                               | 0.00          |
| 16/08/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future  | 5040      | 5                             | 5040      | 5                               | 0.00          |
| 16/08/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future  | 4620      | 5                             | 4620      | 5                               | 0.00          |
| 16/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future  | 1185      | 1                             | 1185      | 1                               | 500.00        |
| 16/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future  | 64        | 0                             | 64        | 0                               | 0.00          |
| 16/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future  | 895       | 1                             | 895       | 1                               | 0.00          |
| 16/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future  | 46        | 0                             | 46        | 0                               | 0.00          |
| 16/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future  | 54        | 0                             | 54        | 0                               | 0.00          |
| 16/08/2010 | R157 On 03-February-11 |        |              | Bond Future  | 7.46      | 128.4824                      | 7.4570    | 128.4824                        | 0.00          |
| 16/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future  | 2657      | 3                             | 2657      | 3                               | 0.00          |
| 16/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future  | 2503      | 2                             | 2503      | 2                               | 0.00          |
| 16/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future  | 2814      | 3                             | 2814      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future | 681       | 1                             | 681       | 1                               | 0.00          |
| 16/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future | 799       | 1                             | 799       | 1                               | 0.00          |
| 16/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future | 738       | 1                             | 738       | 1                               | 0.00          |
| 16/08/2010 | R157 On 05-May-11      |        |              | Bond Future | 7.51      | 123.8190                      | 7.5050    | 123.8190                        | 0.00          |
| 16/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future | 2323      | 2                             | 2323      | 2                               | 0.00          |
| 16/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future | 2455      | 2                             | 2455      | 2                               | 0.00          |
| 16/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future | 2196      | 2                             | 2196      | 2                               | 0.00          |
| 16/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future | 1392      | 1                             | 1392      | 1                               | 0.00          |
| 16/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future | 1241      | 1                             | 1241      | 1                               | 0.00          |
| 16/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future | 1313      | 1                             | 1313      | 1                               | 0.00          |
| 16/08/2010 | R186 On 04-November-10 |        |              | Bond Future | 8.28      | 123.1937                      | 8.2770    | 123.1937                        | 17,620.00     |
| 16/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 9504      | 9                             | 9504      | 9                               | 0.00          |
| 16/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 9916      | 10                            | 9916      | 10                              | 0.00          |
| 16/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 9094      | 9                             | 9094      | 9                               | 0.00          |
| 16/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 5558      | 5                             | 5558      | 5                               | 10,900.00     |
| 16/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 317       | 0                             | 317       | 0                               | 0.00          |
| 16/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 937       | 1                             | 937       | 1                               | 0.00          |
| 16/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 246       | 0                             | 246       | 0                               | 0.00          |
| 16/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 279       | 0                             | 279       | 0                               | 0.00          |
| 16/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 8.31      | 120.1085                      | 8.3080    | 120.1085                        | 0.00          |
| 16/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 7968      | 8                             | 7968      | 8                               | 0.00          |
| 16/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 8328      | 8                             | 8328      | 8                               | 0.00          |
| 16/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 7613      | 7                             | 7613      | 7                               | 0.00          |
| 16/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 1480      | 2                             | 1480      | 2                               | 0.00          |
| 16/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 1282      | 1                             | 1282      | 1                               | 0.00          |
| 16/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 1377      | 2                             | 1377      | 2                               | 0.00          |
| 16/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 8.36      | 122.1022                      | 8.3550    | 122.1022                        | 0.00          |
| 16/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 6718      | 6                             | 6718      | 6                               | 0.00          |
| 16/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 6407      | 6                             | 6407      | 6                               | 0.00          |
| 16/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 7034      | 7                             | 7034      | 7                               | 0.00          |
| 16/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 2795      | 3                             | 2795      | 3                               | 0.00          |
| 16/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 3101      | 3                             | 3101      | 3                               | 0.00          |
| 16/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 2944      | 3                             | 2944      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.63      | 111.4741                      | 1.6320    | 111.4741                        | 0.00          |
| 16/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 293       | 0                             | 293       | 0                               | 0.00          |
| 16/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 417       | 0                             | 417       | 0                               | 0.00          |
| 16/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 169       | 0                             | 169       | 0                               | 0.00          |
| 16/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 2.98      | 129.4651                      | 2.9800    | 129.4651                        | 0.00          |
| 16/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 869       | 1                             | 869       | 1                               | 0.00          |
| 16/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 249       | 0                             | 249       | 0                               | 0.00          |
| 16/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 1485      | 1                             | 1485      | 1                               | 0.00          |
| 16/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.34      | 108.2442                      | 7.3410    | 108.2442                        | 1,464.00      |
| 16/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 4105      | 4                             | 4105      | 4                               | 0.00          |
| 16/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 3938      | 4                             | 3938      | 4                               | 0.00          |
| 16/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 4271      | 4                             | 4271      | 4                               | 0.00          |
| 16/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 16/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 16/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 16/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.35      | 105.7556                      | 7.3510    | 105.7556                        | 0.00          |
| 16/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 2576      | 3                             | 2576      | 3                               | 0.00          |
| 16/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 2445      | 2                             | 2445      | 2                               | 0.00          |
| 16/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 2709      | 3                             | 2709      | 3                               | 0.00          |
| 16/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 360       | 0                             | 360       | 0                               | 0.00          |
| 16/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 428       | 0                             | 428       | 0                               | 0.00          |
| 16/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 393       | 0                             | 393       | 0                               | 0.00          |
| 16/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.40      | 107.5340                      | 7.3980    | 107.5340                        | 0.00          |
| 16/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 1990      | 2                             | 1990      | 2                               | 0.00          |
| 16/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 2097      | 2                             | 2097      | 2                               | 0.00          |
| 16/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 1885      | 2                             | 1885      | 2                               | 0.00          |
| 16/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 923       | 1                             | 923       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 818       | 1                             | 818       | 1                               | 0.00          |
| 16/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 869       | 1                             | 869       | 1                               | 0.00          |
| 16/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.93      | 110.1190                      | 2.9320    | 110.1190                        | 0.00          |
| 16/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 2050      | 2                             | 2050      | 2                               | 0.00          |
| 16/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 1187      | 1                             | 1187      | 1                               | 0.00          |
| 16/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 2903      | 3                             | 2903      | 3                               | 0.00          |
| 16/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 8.00      | 102.4252                      | 8.0000    | 102.4252                        | 2,215.00      |
| 16/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 6344      | 6                             | 6344      | 6                               | 0.00          |
| 16/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 6577      | 6                             | 6577      | 6                               | 0.00          |
| 16/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 6111      | 6                             | 6111      | 6                               | 0.00          |
| 16/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 16/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 44        | 0                             | 44        | 0                               | 0.00          |
| 16/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |
| 16/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 8.04      | 104.2570                      | 8.0400    | 104.2570                        | 0.00          |
| 16/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 3261      | 3                             | 3261      | 3                               | 0.00          |
| 16/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 3441      | 3                             | 3441      | 3                               | 0.00          |
| 16/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 3085      | 3                             | 3085      | 3                               | 0.00          |
| 16/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 1030      | 1                             | 1030      | 1                               | 0.00          |
| 16/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 892       | 1                             | 892       | 1                               | 0.00          |
| 16/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 958       | 1                             | 958       | 1                               | 0.00          |
| 16/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 8.11      | 101.8339                      | 8.1050    | 101.8339                        | 0.00          |
| 16/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 2604      | 3                             | 2604      | 3                               | 0.00          |
| 16/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 2460      | 2                             | 2460      | 2                               | 0.00          |
| 16/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 2752      | 3                             | 2752      | 3                               | 0.00          |
| 16/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 1800      | 2                             | 1800      | 2                               | 0.00          |
| 16/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 1995      | 2                             | 1995      | 2                               | 0.00          |
| 16/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 1895      | 2                             | 1895      | 2                               | 0.00          |
| 16/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 8.11      | 102.3180                      | 8.1070    | 102.3180                        | 2,476.00      |
| 16/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 6484      | 6                             | 6484      | 6                               | 0.00          |
| 16/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 6228      | 6                             | 6228      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 6739      | 7                             | 6739      | 7                               | 0.00          |
| 16/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 71        | 0                             | 71        | 0                               | 0.00          |
| 16/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 96        | 0                             | 96        | 0                               | 0.00          |
| 16/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 84        | 0                             | 84        | 0                               | 0.00          |
| 16/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 8.14      | 100.1116                      | 8.1430    | 100.1116                        | 0.00          |
| 16/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 3315      | 3                             | 3315      | 3                               | 0.00          |
| 16/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 3129      | 3                             | 3129      | 3                               | 0.00          |
| 16/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 3506      | 3                             | 3506      | 3                               | 0.00          |
| 16/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 1221      | 1                             | 1221      | 1                               | 0.00          |
| 16/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 1399      | 1                             | 1399      | 1                               | 0.00          |
| 16/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 1307      | 1                             | 1307      | 1                               | 0.00          |
| 16/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 8.21      | 101.7856                      | 8.2060    | 101.7856                        | 0.00          |
| 16/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 3449      | 3                             | 3449      | 3                               | 0.00          |
| 16/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 3627      | 4                             | 3627      | 4                               | 0.00          |
| 16/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 3276      | 3                             | 3276      | 3                               | 0.00          |
| 16/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 1935      | 2                             | 1935      | 2                               | 0.00          |
| 16/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 1743      | 2                             | 1743      | 2                               | 0.00          |
| 16/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 1836      | 2                             | 1836      | 2                               | 0.00          |
| 16/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 7.20      | 103.2568                      | 7.2040    | 103.2568                        | 0.00          |
| 16/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 3580      | 4                             | 3580      | 4                               | 0.00          |
| 16/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 3712      | 4                             | 3712      | 4                               | 0.00          |
| 16/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 3448      | 4                             | 3448      | 4                               | 0.00          |
| 16/08/2010 | R206 On 04-November-10 | 7.25   | Call         | Bond Future | 677       | 0                             | 677       | 0                               | 0.00          |
| 16/08/2010 | R206 On 04-November-10 | 6.75   | Call         | Bond Future | 156       | 0                             | 156       | 0                               | 0.00          |
| 16/08/2010 | R206 On 04-November-10 | 8.00   | Call         | Bond Future | 2277      | 0                             | 2277      | 0                               | 0.00          |
| 16/08/2010 | R206 On 04-November-10 | 8.00   | Put          | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 16/08/2010 | R206 On 04-November-10 | 6.75   | Put          | Bond Future | 1444      | 0                             | 1444      | 0                               | 0.00          |
| 16/08/2010 | R206 On 04-November-10 | 7.25   | Put          | Bond Future | 548       | 0                             | 548       | 0                               | 0.00          |
| 16/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 16/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 16/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 16/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 7.20      | 101.3254                      | 7.2020    | 101.3254                        | 0.00          |
| 16/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 2306      | 2                             | 2306      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 2413      | 2                             | 2413      | 2                               | 0.00          |
| 16/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 2201      | 2                             | 2201      | 2                               | 0.00          |
| 16/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 267       | 0                             | 267       | 0                               | 0.00          |
| 16/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 224       | 0                             | 224       | 0                               | 0.00          |
| 16/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 245       | 0                             | 245       | 0                               | 0.00          |
| 16/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 7.25      | 103.0318                      | 7.2490    | 103.0318                        | 0.00          |
| 16/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1370      | 1                             | 1370      | 1                               | 0.00          |
| 16/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1296      | 1                             | 1296      | 1                               | 0.00          |
| 16/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1446      | 1                             | 1446      | 1                               | 0.00          |
| 16/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 724       | 1                             | 724       | 1                               | 0.00          |
| 16/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 16/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 767       | 1                             | 767       | 1                               | 0.00          |
| 16/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 8.16      | 96.3460                       | 8.1620    | 96.3460                         | 829.00        |
| 16/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 6499      | 6                             | 6499      | 6                               | 0.00          |
| 16/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 6761      | 7                             | 6761      | 7                               | 0.00          |
| 16/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 6234      | 6                             | 6234      | 6                               | 0.00          |
| 16/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 130       | 0                             | 130       | 0                               | 0.00          |
| 16/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 96        | 0                             | 96        | 0                               | 0.00          |
| 16/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 114       | 0                             | 114       | 0                               | 0.00          |
| 16/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.20      | 94.4297                       | 8.1960    | 94.4297                         | 0.00          |
| 16/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 4278      | 4                             | 4278      | 4                               | 0.00          |
| 16/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 4065      | 4                             | 4065      | 4                               | 0.00          |
| 16/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 4494      | 4                             | 4494      | 4                               | 0.00          |
| 16/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 951       | 1                             | 951       | 1                               | 0.00          |
| 16/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 1097      | 1                             | 1097      | 1                               | 0.00          |
| 16/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 1022      | 1                             | 1022      | 1                               | 0.00          |
| 16/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 8.26      | 96.0025                       | 8.2560    | 96.0025                         | 0.00          |
| 16/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 3509      | 3                             | 3509      | 3                               | 0.00          |
| 16/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 3692      | 4                             | 3692      | 4                               | 0.00          |
| 16/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 3330      | 3                             | 3330      | 3                               | 0.00          |
| 16/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 1985      | 2                             | 1985      | 2                               | 0.00          |
| 16/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 2090      | 2                             | 2090      | 2                               | 0.00          |
| 16/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 2199      | 2                             | 2199      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 8.26      | 90.1734                       | 8.2640    | 90.1734                         | 6,835.00      |
| 16/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 6190      | 6                             | 6190      | 6                               | 0.00          |
| 16/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 5918      | 6                             | 5918      | 6                               | 0.00          |
| 16/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 6463      | 6                             | 6463      | 6                               | 0.00          |
| 16/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 127       | 0                             | 127       | 0                               | 0.00          |
| 16/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 168       | 0                             | 168       | 0                               | 0.00          |
| 16/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 146       | 0                             | 146       | 0                               | 0.00          |
| 16/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.30      | 91.7954                       | 8.3000    | 91.7954                         | 0.00          |
| 16/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 4061      | 4                             | 4061      | 4                               | 0.00          |
| 16/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 4277      | 4                             | 4277      | 4                               | 0.00          |
| 16/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 3849      | 4                             | 3849      | 4                               | 0.00          |
| 16/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 1373      | 1                             | 1373      | 1                               | 0.00          |
| 16/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 1196      | 1                             | 1196      | 1                               | 0.00          |
| 16/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 1282      | 1                             | 1282      | 1                               | 0.00          |
| 16/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 8.36      | 89.9233                       | 8.3550    | 89.9233                         | 0.00          |
| 16/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 3344      | 3                             | 3344      | 3                               | 0.00          |
| 16/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 3165      | 3                             | 3165      | 3                               | 0.00          |
| 16/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 3527      | 3                             | 3527      | 3                               | 0.00          |
| 16/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 2332      | 2                             | 2332      | 2                               | 0.00          |
| 16/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 2580      | 3                             | 2580      | 3                               | 0.00          |
| 16/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 2454      | 3                             | 2454      | 3                               | 0.00          |
| 16/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 8.28      | 78.9365                       | 8.2790    | 78.9365                         | 13,506.00     |
| 16/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 6348      | 6                             | 6348      | 6                               | 0.00          |
| 16/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 6680      | 6                             | 6680      | 6                               | 0.00          |
| 16/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 6018      | 6                             | 6018      | 6                               | 0.00          |
| 16/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 499       | 1                             | 499       | 1                               | 0.00          |
| 16/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 393       | 0                             | 393       | 0                               | 0.00          |
| 16/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 443       | 1                             | 443       | 1                               | 0.00          |
| 16/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 8.30      | 80.3548                       | 8.3020    | 80.3548                         | 0.00          |
| 16/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 6936      | 7                             | 6936      | 7                               | 0.00          |
| 16/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 7235      | 7                             | 7235      | 7                               | 0.00          |
| 16/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 6638      | 6                             | 6638      | 6                               | 0.00          |
| 16/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 1327      | 1                             | 1327      | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 1156      | 1                             | 1156      | 1                               | 0.00          |
| 16/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 1240      | 1                             | 1240      | 1                               | 0.00          |
| 16/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 8.34      | 78.5485                       | 8.3370    | 78.5485                         | 0.00          |
| 16/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 4692      | 5                             | 4692      | 5                               | 0.00          |
| 16/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 4944      | 5                             | 4944      | 5                               | 0.00          |
| 16/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 4446      | 4                             | 4446      | 4                               | 0.00          |
| 16/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 3484      | 4                             | 3484      | 4                               | 0.00          |
| 16/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 3146      | 3                             | 3146      | 3                               | 0.00          |
| 16/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 3310      | 3                             | 3310      | 3                               | 0.00          |
| 16/08/2010 | R209 On 04-August-11   |        |              | Bond Future | 8.37      | 79.9228                       | 8.3670    | 79.9228                         | 0.00          |
| 16/08/2010 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 5271      | 5                             | 5271      | 5                               | 0.00          |
| 16/08/2010 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 5517      | 5                             | 5517      | 5                               | 0.00          |
| 16/08/2010 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 5028      | 5                             | 5028      | 5                               | 0.00          |
| 16/08/2010 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 13976     | 14                            | 13976     | 14                              | 0.00          |
| 16/08/2010 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 1162      | 1                             | 1162      | 1                               | 1,000.00      |
| 16/08/2010 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 4324      | 5                             | 4324      | 5                               | 0.00          |
| 16/08/2010 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 3979      | 4                             | 3979      | 4                               | 0.00          |
| 16/08/2010 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 4148      | 4                             | 4148      | 4                               | 1,000.00      |
| 16/08/2010 | R210 On 04-November-10 |        |              | Bond Future | 2.99      | 95.0384                       | 2.9890    | 95.0384                         | 0.00          |
| 16/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future | 1437      | 1                             | 1437      | 1                               | 0.00          |
| 16/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future | 2076      | 2                             | 2076      | 2                               | 0.00          |
| 16/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future | 793       | 1                             | 793       | 1                               | 0.00          |
| 16/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R211 On 04-November-10 |        |              | Bond Future | 2.84      | 98.7563                       | 2.8400    | 98.7563                         | 0.00          |
| 16/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R211 On 04-November-10 | 2.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R211 On 04-November-10 | 2.80   | Put          | Bond Future | 225       | 0                             | 225       | 0                               | 0.00          |
| 16/08/2010 | R211 On 04-November-10 | 2.70   | Put          | Bond Future | 789       | 1                             | 789       | 1                               | 0.00          |
| 16/08/2010 | R211 On 04-November-10 | 2.75   | Put          | Bond Future | 506       | 1                             | 506       | 1                               | 0.00          |
| 16/08/2010 | R212 On 04-November-10 |        |              | Bond Future | 3.03      | 98.0953                       | 3.0310    | 98.0953                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/08/2010 | R212 On 04-November-10  | 3.00   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R212 On 04-November-10  | 3.05   | Call         | Bond Future            | 177       | 0                             | 177       | 0                               | 0.00          |
| 16/08/2010 | R212 On 04-November-10  | 2.95   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R212 On 04-November-10  | 2.95   | Put          | Bond Future            | 758       | 1                             | 758       | 1                               | 0.00          |
| 16/08/2010 | R212 On 04-November-10  | 3.05   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 16/08/2010 | R212 On 04-November-10  | 3.00   | Put          | Bond Future            | 289       | 0                             | 289       | 0                               | 0.00          |
| 16/08/2010 | TRT1 On 04-November-10  |        |              | Index Future           | 329.77    | 329.1050                      | 329.7690  | 329.1050                        | 100.00        |
| 16/08/2010 | TRT1 On 03-February-11  |        |              | Index Future           | 335.49    | 334.8140                      | 335.4880  | 334.8140                        | 0.00          |
| 17/08/2010 | AL7T On 04-November-10  |        |              | Index Future           | 370.05    | 367.0620                      | 370.0470  | 367.0620                        | 38.00         |
| 17/08/2010 | ALBI On 04-November-10  |        |              | Index Future           | 341.49    | 338.4470                      | 341.4860  | 338.4470                        | 1,251.00      |
| 17/08/2010 | ALBI On 03-February-11  |        |              | Index Future           | 347.30    | 344.2100                      | 347.2980  | 344.2100                        | 0.00          |
| 17/08/2010 | CRD1 On 04-November-10  |        |              | Index Future           | 147.09    | 146.4960                      | 147.0870  | 146.4960                        | 2.00          |
| 17/08/2010 | CRD1 On 03-February-11  |        |              | Index Future           | 149.64    | 149.0370                      | 149.6370  | 149.0370                        | 0.00          |
| 17/08/2010 | GOVI On 04-November-10  |        |              | GOVI                   | 342.15    | 339.2340                      | 342.1460  | 339.2340                        | 169.00        |
| 17/08/2010 | GOVI On 04-November-10  | 329.00 | Call         | GOVI                   | 131460    | 10                            | 131460    | 10                              | 0.00          |
| 17/08/2010 | GOVI On 04-November-10  | 328.99 | Call         | GOVI                   | 131560    | 10                            | 131560    | 10                              | 0.00          |
| 17/08/2010 | GOVI On 04-November-10  | 329.01 | Call         | GOVI                   | 131360    | 10                            | 131360    | 10                              | 0.00          |
| 17/08/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | GOVI On 04-November-10  | 328.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 17/08/2010 | ILBI On 04-November-10  |        |              | Index Future           | 392.02    | 390.3730                      | 392.0160  | 390.3730                        | 507.00        |
| 17/08/2010 | ILBI On 03-February-11  |        |              | Index Future           | 398.57    | 396.8950                      | 398.5660  | 396.8950                        | 0.00          |
| 17/08/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap     | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 17/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 17/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 17/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 17/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 17/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 17/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 17/08/2010 | JBAF On 18-August-10    |        |              | Jibar Tradeable Future | 6.56      | 93.4520                       | 6.5600    | 93.4520                         | 1,000.00      |
| 17/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.30      | 93.6910                       | 6.3000    | 93.6910                         | 1,000.00      |
| 17/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.26      | 93.7130                       | 6.2600    | 93.7130                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.21      | 93.7600                       | 6.2100    | 93.7600                         | 0.00          |
| 17/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.16      | 93.7870                       | 6.1600    | 93.7870                         | 0.00          |
| 17/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.16      | 93.7890                       | 6.1600    | 93.7890                         | 0.00          |
| 17/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.19      | 93.7780                       | 6.1900    | 93.7780                         | 5,500.00      |
| 17/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.30      | 93.6560                       | 6.3000    | 93.6560                         | 4,500.00      |
| 17/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.46      | 93.4980                       | 6.4600    | 93.4980                         | 6,000.00      |
| 17/08/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.66      | 93.2910                       | 6.6600    | 93.2910                         | 5,000.00      |
| 17/08/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.90      | 93.0510                       | 6.9000    | 93.0510                         | 0.00          |
| 17/08/2010 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 7.08      | 92.8840                       | 7.0800    | 92.8840                         | 0.00          |
| 17/08/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 17/08/2010 | JN02 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 17/08/2010 | JN02 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | JN02 On 04-November-10  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | JN02 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | JN02 On 04-November-10  | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 17/08/2010 | JN02 On 04-November-10  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 17/08/2010 | JN02 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | JN05 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 17/08/2010 | JN05 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | JN05 On 04-November-10  | 8.25   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | JN05 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | JN05 On 04-November-10  | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 17/08/2010 | JN05 On 04-November-10  | 8.25   | Put          | JNOTE                  | 750000    | 1                             | 750000    | 1                               | 0.00          |
| 17/08/2010 | JN05 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | JN10 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 17/08/2010 | JN10 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | JN10 On 04-November-10  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | JN10 On 04-November-10  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 17/08/2010 | JN10 On 04-November-10  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | JN10 On 04-November-10  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 17/08/2010 | JN10 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | OTH1 On 04-November-10  |        |              | Index Future           | 332.01    | 328.3510                      | 332.0140  | 328.3510                        | 3.00          |
| 17/08/2010 | OTH1 On 03-February-11  |        |              | Index Future           | 337.77    | 334.0460                      | 337.7710  | 334.0460                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2010 | R157 On 04-November-10 |        |              | Bond Future | 7.33      | 126.3302                      | 7.3300    | 126.3302                        | 5,142.00      |
| 17/08/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future | 5304      | 5                             | 5304      | 5                               | 0.00          |
| 17/08/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future | 5517      | 5                             | 5517      | 5                               | 0.00          |
| 17/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future | 1468      | 1                             | 1468      | 1                               | 500.00        |
| 17/08/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future | 5091      | 5                             | 5091      | 5                               | 0.00          |
| 17/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future | 41        | 0                             | 41        | 0                               | 0.00          |
| 17/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future | 684       | 1                             | 684       | 1                               | 0.00          |
| 17/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 17/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 17/08/2010 | R157 On 03-February-11 |        |              | Bond Future | 7.34      | 128.5830                      | 7.3430    | 128.5830                        | 0.00          |
| 17/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future | 3014      | 3                             | 3014      | 3                               | 0.00          |
| 17/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future | 3180      | 3                             | 3180      | 3                               | 0.00          |
| 17/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future | 2851      | 3                             | 2851      | 3                               | 0.00          |
| 17/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future | 647       | 1                             | 647       | 1                               | 0.00          |
| 17/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future | 547       | 1                             | 547       | 1                               | 0.00          |
| 17/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future | 595       | 1                             | 595       | 1                               | 0.00          |
| 17/08/2010 | R157 On 05-May-11      |        |              | Bond Future | 7.38      | 123.9225                      | 7.3830    | 123.9225                        | 0.00          |
| 17/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future | 2633      | 2                             | 2633      | 2                               | 0.00          |
| 17/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future | 2497      | 2                             | 2497      | 2                               | 0.00          |
| 17/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future | 2774      | 2                             | 2774      | 2                               | 0.00          |
| 17/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future | 1053      | 1                             | 1053      | 1                               | 0.00          |
| 17/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future | 1186      | 1                             | 1186      | 1                               | 0.00          |
| 17/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future | 1117      | 1                             | 1117      | 1                               | 0.00          |
| 17/08/2010 | R186 On 04-November-10 |        |              | Bond Future | 8.10      | 123.6150                      | 8.1020    | 123.6150                        | 17,620.00     |
| 17/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 11159     | 10                            | 11159     | 10                              | 0.00          |
| 17/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 11584     | 10                            | 11584     | 10                              | 0.00          |
| 17/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 6979      | 6                             | 6979      | 6                               | 10,900.00     |
| 17/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 10734     | 9                             | 10734     | 9                               | 0.00          |
| 17/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 178       | 0                             | 178       | 0                               | 0.00          |
| 17/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 579       | 1                             | 579       | 1                               | 0.00          |
| 17/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 17/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 155       | 0                             | 155       | 0                               | 0.00          |
| 17/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 8.13      | 120.5245                      | 8.1270    | 120.5245                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 9405      | 8                             | 9405      | 8                               | 0.00          |
| 17/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 9026      | 8                             | 9026      | 8                               | 0.00          |
| 17/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 9788      | 8                             | 9788      | 8                               | 0.00          |
| 17/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 925       | 1                             | 925       | 1                               | 0.00          |
| 17/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 1076      | 1                             | 1076      | 1                               | 0.00          |
| 17/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 997       | 1                             | 997       | 1                               | 0.00          |
| 17/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 8.17      | 122.5412                      | 8.1690    | 122.5412                        | 0.00          |
| 17/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 7952      | 7                             | 7952      | 7                               | 0.00          |
| 17/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 8293      | 7                             | 8293      | 7                               | 0.00          |
| 17/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 7615      | 6                             | 7615      | 6                               | 0.00          |
| 17/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 2469      | 3                             | 2469      | 3                               | 0.00          |
| 17/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 2214      | 3                             | 2214      | 3                               | 0.00          |
| 17/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 2338      | 3                             | 2338      | 3                               | 0.00          |
| 17/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.64      | 111.4666                      | 1.6440    | 111.4666                        | 0.00          |
| 17/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 263       | 0                             | 263       | 0                               | 0.00          |
| 17/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 139       | 0                             | 139       | 0                               | 0.00          |
| 17/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 387       | 0                             | 387       | 0                               | 0.00          |
| 17/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 2.91      | 129.4527                      | 2.9100    | 129.4527                        | 0.00          |
| 17/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 1745      | 1                             | 1745      | 1                               | 0.00          |
| 17/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 2362      | 1                             | 2362      | 1                               | 0.00          |
| 17/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 1125      | 0                             | 1125      | 0                               | 0.00          |
| 17/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.26      | 108.2839                      | 7.2560    | 108.2839                        | 1,464.00      |
| 17/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 4402      | 4                             | 4402      | 4                               | 0.00          |
| 17/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 4570      | 4                             | 4570      | 4                               | 0.00          |
| 17/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 4234      | 4                             | 4234      | 4                               | 0.00          |
| 17/08/2010 | R201 On 04-November-10 | 7.50   | Call         | Bond Future | 1317      | 0                             | 1317      | 0                               | 0.00          |
| 17/08/2010 | R201 On 04-November-10 | 7.25   | Call         | Bond Future | 775       | 0                             | 775       | 0                               | 140.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2010 | R201 On 04-November-10 | 8.00   | Call         | Bond Future | 2754      | 0                             | 2754      | 0                               | 0.00          |
| 17/08/2010 | R201 On 04-November-10 | 6.75   | Call         | Bond Future | 165       | 0                             | 165       | 0                               | 420.00        |
| 17/08/2010 | R201 On 04-November-10 | 8.00   | Put          | Bond Future | 105       | 0                             | 105       | 0                               | 420.00        |
| 17/08/2010 | R201 On 04-November-10 | 6.75   | Put          | Bond Future | 2015      | 0                             | 2015      | 0                               | 0.00          |
| 17/08/2010 | R201 On 04-November-10 | 7.50   | Put          | Bond Future | 439       | 0                             | 439       | 0                               | 140.00        |
| 17/08/2010 | R201 On 04-November-10 | 7.25   | Put          | Bond Future | 797       | 0                             | 797       | 0                               | 0.00          |
| 17/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 17/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 17/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 17/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.26      | 105.7965                      | 7.2600    | 105.7965                        | 0.00          |
| 17/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 2819      | 3                             | 2819      | 3                               | 0.00          |
| 17/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 2957      | 3                             | 2957      | 3                               | 0.00          |
| 17/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 2683      | 2                             | 2683      | 2                               | 0.00          |
| 17/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 355       | 0                             | 355       | 0                               | 0.00          |
| 17/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 297       | 0                             | 297       | 0                               | 0.00          |
| 17/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 325       | 0                             | 325       | 0                               | 0.00          |
| 17/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.30      | 107.5724                      | 7.2980    | 107.5724                        | 0.00          |
| 17/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 2197      | 2                             | 2197      | 2                               | 0.00          |
| 17/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 2087      | 2                             | 2087      | 2                               | 0.00          |
| 17/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 2309      | 2                             | 2309      | 2                               | 0.00          |
| 17/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 709       | 1                             | 709       | 1                               | 0.00          |
| 17/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 804       | 1                             | 804       | 1                               | 0.00          |
| 17/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 755       | 1                             | 755       | 1                               | 0.00          |
| 17/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.91      | 110.1014                      | 2.9130    | 110.1014                        | 0.00          |
| 17/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 2384      | 2                             | 2384      | 2                               | 0.00          |
| 17/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 3238      | 3                             | 3238      | 3                               | 0.00          |
| 17/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 1522      | 1                             | 1522      | 1                               | 0.00          |
| 17/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 7.87      | 102.5351                      | 7.8740    | 102.5351                        | 2,215.00      |
| 17/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 6987      | 6                             | 6987      | 6                               | 0.00          |
| 17/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 6750      | 6                             | 6750      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 7222      | 7                             | 7222      | 7                               | 0.00          |
| 17/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 17/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 17/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 17/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 7.91      | 104.3737                      | 7.9090    | 104.3737                        | 0.00          |
| 17/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 3736      | 3                             | 3736      | 3                               | 0.00          |
| 17/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 3549      | 3                             | 3549      | 3                               | 0.00          |
| 17/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 3927      | 3                             | 3927      | 3                               | 0.00          |
| 17/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 710       | 1                             | 710       | 1                               | 0.00          |
| 17/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 826       | 1                             | 826       | 1                               | 0.00          |
| 17/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 765       | 1                             | 765       | 1                               | 0.00          |
| 17/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 7.97      | 101.9467                      | 7.9660    | 101.9467                        | 0.00          |
| 17/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 3001      | 3                             | 3001      | 3                               | 0.00          |
| 17/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 3160      | 3                             | 3160      | 3                               | 0.00          |
| 17/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 2846      | 2                             | 2846      | 2                               | 0.00          |
| 17/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 1695      | 2                             | 1695      | 2                               | 0.00          |
| 17/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 1523      | 2                             | 1523      | 2                               | 0.00          |
| 17/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 1607      | 2                             | 1607      | 2                               | 0.00          |
| 17/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 7.98      | 102.4406                      | 7.9810    | 102.4406                        | 2,476.00      |
| 17/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 7192      | 6                             | 7192      | 6                               | 0.00          |
| 17/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 7451      | 7                             | 7451      | 7                               | 0.00          |
| 17/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 6931      | 6                             | 6931      | 6                               | 0.00          |
| 17/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 60        | 0                             | 60        | 0                               | 0.00          |
| 17/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 43        | 0                             | 43        | 0                               | 0.00          |
| 17/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |
| 17/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 8.01      | 100.2425                      | 8.0130    | 100.2425                        | 0.00          |
| 17/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 3815      | 3                             | 3815      | 3                               | 0.00          |
| 17/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 4019      | 4                             | 4019      | 4                               | 0.00          |
| 17/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 3616      | 3                             | 3616      | 3                               | 0.00          |
| 17/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 1142      | 1                             | 1142      | 1                               | 0.00          |
| 17/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 990       | 1                             | 990       | 1                               | 0.00          |
| 17/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 1063      | 1                             | 1063      | 1                               | 0.00          |
| 17/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 8.07      | 101.9129                      | 8.0690    | 101.9129                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 3928      | 3                             | 3928      | 3                               | 0.00          |
| 17/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 3743      | 3                             | 3743      | 3                               | 0.00          |
| 17/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 4117      | 4                             | 4117      | 4                               | 0.00          |
| 17/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 1471      | 2                             | 1471      | 2                               | 0.00          |
| 17/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 1639      | 2                             | 1639      | 2                               | 0.00          |
| 17/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 1552      | 2                             | 1552      | 2                               | 0.00          |
| 17/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 7.12      | 103.1977                      | 7.1180    | 103.1977                        | 0.00          |
| 17/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 3819      | 4                             | 3819      | 4                               | 0.00          |
| 17/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 3952      | 4                             | 3952      | 4                               | 0.00          |
| 17/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 3686      | 3                             | 3686      | 3                               | 0.00          |
| 17/08/2010 | R206 On 04-November-10 | 7.25   | Call         | Bond Future | 811       | 1                             | 811       | 1                               | 150.00        |
| 17/08/2010 | R206 On 04-November-10 | 8.00   | Call         | Bond Future | 2500      | 2                             | 2500      | 2                               | 0.00          |
| 17/08/2010 | R206 On 04-November-10 | 6.75   | Call         | Bond Future | 206       | 0                             | 206       | 0                               | 450.00        |
| 17/08/2010 | R206 On 04-November-10 | 8.00   | Put          | Bond Future | 47        | 0                             | 47        | 0                               | 450.00        |
| 17/08/2010 | R206 On 04-November-10 | 6.75   | Put          | Bond Future | 1252      | 1                             | 1252      | 1                               | 0.00          |
| 17/08/2010 | R206 On 04-November-10 | 7.25   | Put          | Bond Future | 439       | 1                             | 439       | 1                               | 150.00        |
| 17/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 17/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 17/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 17/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 7.11      | 101.2652                      | 7.1080    | 101.2652                        | 0.00          |
| 17/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 2508      | 2                             | 2508      | 2                               | 0.00          |
| 17/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 2399      | 2                             | 2399      | 2                               | 0.00          |
| 17/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 2618      | 2                             | 2618      | 2                               | 0.00          |
| 17/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 183       | 0                             | 183       | 0                               | 0.00          |
| 17/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 219       | 0                             | 219       | 0                               | 0.00          |
| 17/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 201       | 0                             | 201       | 0                               | 0.00          |
| 17/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 7.14      | 102.9691                      | 7.1440    | 102.9691                        | 0.00          |
| 17/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1524      | 1                             | 1524      | 1                               | 0.00          |
| 17/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1605      | 1                             | 1605      | 1                               | 0.00          |
| 17/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1446      | 1                             | 1446      | 1                               | 0.00          |
| 17/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 710       | 1                             | 710       | 1                               | 0.00          |
| 17/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 630       | 1                             | 630       | 1                               | 0.00          |
| 17/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 668       | 1                             | 668       | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 8.02      | 96.4748                       | 8.0170    | 96.4748                         | 829.00        |
| 17/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 7348      | 6                             | 7348      | 6                               | 0.00          |
| 17/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 7077      | 6                             | 7077      | 6                               | 0.00          |
| 17/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 7617      | 7                             | 7617      | 7                               | 0.00          |
| 17/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 57        | 0                             | 57        | 0                               | 0.00          |
| 17/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 78        | 0                             | 78        | 0                               | 0.00          |
| 17/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 17/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.05      | 94.5618                       | 8.0460    | 94.5618                         | 0.00          |
| 17/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 4953      | 4                             | 4953      | 4                               | 0.00          |
| 17/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 5183      | 4                             | 5183      | 4                               | 0.00          |
| 17/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 4726      | 4                             | 4726      | 4                               | 0.00          |
| 17/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 850       | 1                             | 850       | 1                               | 0.00          |
| 17/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 733       | 1                             | 733       | 1                               | 0.00          |
| 17/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 789       | 1                             | 789       | 1                               | 0.00          |
| 17/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 8.10      | 96.1374                       | 8.0990    | 96.1374                         | 0.00          |
| 17/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 4080      | 4                             | 4080      | 4                               | 0.00          |
| 17/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 3887      | 3                             | 3887      | 3                               | 0.00          |
| 17/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 4278      | 4                             | 4278      | 4                               | 0.00          |
| 17/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 1644      | 2                             | 1644      | 2                               | 0.00          |
| 17/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 1829      | 2                             | 1829      | 2                               | 0.00          |
| 17/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 1733      | 2                             | 1733      | 2                               | 0.00          |
| 17/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 8.10      | 90.3079                       | 8.0980    | 90.3079                         | 6,835.00      |
| 17/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 7197      | 6                             | 7197      | 6                               | 0.00          |
| 17/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 7478      | 6                             | 7478      | 6                               | 0.00          |
| 17/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 6917      | 6                             | 6917      | 6                               | 0.00          |
| 17/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 94        | 0                             | 94        | 0                               | 0.00          |
| 17/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 17/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 81        | 0                             | 81        | 0                               | 0.00          |
| 17/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.13      | 91.9276                       | 8.1280    | 91.9276                         | 0.00          |
| 17/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 4840      | 4                             | 4840      | 4                               | 0.00          |
| 17/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 4610      | 4                             | 4610      | 4                               | 0.00          |
| 17/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 5073      | 4                             | 5073      | 4                               | 0.00          |
| 17/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 900       | 1                             | 900       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 1042      | 1                             | 1042      | 1                               | 0.00          |
| 17/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 969       | 1                             | 969       | 1                               | 0.00          |
| 17/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 8.18      | 90.0653                       | 8.1770    | 90.0653                         | 0.00          |
| 17/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 3998      | 3                             | 3998      | 3                               | 0.00          |
| 17/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 4199      | 4                             | 4199      | 4                               | 0.00          |
| 17/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 3801      | 3                             | 3801      | 3                               | 0.00          |
| 17/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 2108      | 3                             | 2108      | 3                               | 0.00          |
| 17/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 1896      | 2                             | 1896      | 2                               | 0.00          |
| 17/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 1999      | 2                             | 1999      | 2                               | 0.00          |
| 17/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 8.10      | 79.2927                       | 8.0950    | 79.2927                         | 13,506.00     |
| 17/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 7787      | 6                             | 7787      | 6                               | 0.00          |
| 17/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 8138      | 7                             | 8138      | 7                               | 0.00          |
| 17/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 7436      | 6                             | 7436      | 6                               | 0.00          |
| 17/08/2010 | R209 On 04-November-10 | 8.25   | Call         | Bond Future | 2921      | 0                             | 2921      | 0                               | 54.00         |
| 17/08/2010 | R209 On 04-November-10 | 9.25   | Call         | Bond Future | 9545      | 0                             | 9545      | 0                               | 0.00          |
| 17/08/2010 | R209 On 04-November-10 | 8.50   | Call         | Bond Future | 4397      | 0                             | 4397      | 0                               | 0.00          |
| 17/08/2010 | R209 On 04-November-10 | 7.75   | Call         | Bond Future | 867       | 0                             | 867       | 0                               | 162.00        |
| 17/08/2010 | R209 On 04-November-10 | 8.50   | Put          | Bond Future | 876       | 0                             | 876       | 0                               | 54.00         |
| 17/08/2010 | R209 On 04-November-10 | 8.25   | Put          | Bond Future | 1544      | 0                             | 1544      | 0                               | 0.00          |
| 17/08/2010 | R209 On 04-November-10 | 9.25   | Put          | Bond Future | 129       | 0                             | 129       | 0                               | 162.00        |
| 17/08/2010 | R209 On 04-November-10 | 7.75   | Put          | Bond Future | 4073      | 0                             | 4073      | 0                               | 0.00          |
| 17/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 287       | 0                             | 287       | 0                               | 0.00          |
| 17/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 220       | 0                             | 220       | 0                               | 0.00          |
| 17/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 252       | 0                             | 252       | 0                               | 0.00          |
| 17/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 8.11      | 80.7175                       | 8.1140    | 80.7175                         | 0.00          |
| 17/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 8247      | 7                             | 8247      | 7                               | 0.00          |
| 17/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 8566      | 7                             | 8566      | 7                               | 0.00          |
| 17/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 7929      | 7                             | 7929      | 7                               | 0.00          |
| 17/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 961       | 1                             | 961       | 1                               | 0.00          |
| 17/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 831       | 1                             | 831       | 1                               | 0.00          |
| 17/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 894       | 1                             | 894       | 1                               | 0.00          |
| 17/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 8.14      | 78.9169                       | 8.1440    | 78.9169                         | 0.00          |
| 17/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 5719      | 5                             | 5719      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 5997      | 5                             | 5997      | 5                               | 0.00          |
| 17/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 5445      | 4                             | 5445      | 4                               | 0.00          |
| 17/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 2795      | 3                             | 2795      | 3                               | 0.00          |
| 17/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 2511      | 3                             | 2511      | 3                               | 0.00          |
| 17/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 2649      | 3                             | 2649      | 3                               | 0.00          |
| 17/08/2010 | R209 On 04-August-11   |        |              | Bond Future | 8.19      | 80.2971                       | 8.1870    | 80.2971                         | 0.00          |
| 17/08/2010 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 6190      | 5                             | 6190      | 5                               | 0.00          |
| 17/08/2010 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 15326     | 14                            | 15326     | 14                              | 0.00          |
| 17/08/2010 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 6457      | 6                             | 6457      | 6                               | 0.00          |
| 17/08/2010 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 5925      | 5                             | 5925      | 5                               | 0.00          |
| 17/08/2010 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3660      | 4                             | 3660      | 4                               | 0.00          |
| 17/08/2010 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 3358      | 4                             | 3358      | 4                               | 0.00          |
| 17/08/2010 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 951       | 1                             | 951       | 1                               | 1,000.00      |
| 17/08/2010 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 3506      | 4                             | 3506      | 4                               | 1,000.00      |
| 17/08/2010 | R210 On 04-November-10 |        |              | Bond Future | 2.90      | 95.0384                       | 2.8990    | 95.0384                         | 0.00          |
| 17/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future | 2621      | 1                             | 2621      | 1                               | 0.00          |
| 17/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future | 1977      | 1                             | 1977      | 1                               | 0.00          |
| 17/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future | 3260      | 2                             | 3260      | 2                               | 0.00          |
| 17/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R211 On 04-November-10 |        |              | Bond Future | 2.84      | 98.7563                       | 2.8440    | 98.7563                         | 0.00          |
| 17/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R211 On 04-November-10 | 2.70   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R211 On 04-November-10 | 2.70   | Put          | Bond Future | 811       | 1                             | 811       | 1                               | 0.00          |
| 17/08/2010 | R211 On 04-November-10 | 2.80   | Put          | Bond Future | 247       | 0                             | 247       | 0                               | 0.00          |
| 17/08/2010 | R211 On 04-November-10 | 2.75   | Put          | Bond Future | 529       | 1                             | 529       | 1                               | 0.00          |
| 17/08/2010 | R212 On 04-November-10 |        |              | Bond Future | 3.01      | 98.0953                       | 3.0130    | 98.0953                         | 0.00          |
| 17/08/2010 | R212 On 04-November-10 | 3.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R212 On 04-November-10 | 3.05   | Call         | Bond Future | 344       | 0                             | 344       | 0                               | 0.00          |
| 17/08/2010 | R212 On 04-November-10 | 2.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R212 On 04-November-10 | 2.95   | Put          | Bond Future | 590       | 1                             | 590       | 1                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/08/2010 | R212 On 04-November-10  | 3.05   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 17/08/2010 | R212 On 04-November-10  | 3.00   | Put          | Bond Future            | 121       | 0                             | 121       | 0                               | 0.00          |
| 17/08/2010 | TRT1 On 04-November-10  |        |              | Index Future           | 332.61    | 329.7690                      | 332.6110  | 329.7690                        | 100.00        |
| 17/08/2010 | TRT1 On 03-February-11  |        |              | Index Future           | 338.38    | 335.4880                      | 338.3780  | 335.4880                        | 0.00          |
| 18/08/2010 | AL7T On 04-November-10  |        |              | Index Future           | 370.66    | 370.0470                      | 370.6580  | 370.0470                        | 38.00         |
| 18/08/2010 | ALBI On 04-November-10  |        |              | Index Future           | 342.33    | 341.4860                      | 342.3300  | 341.4860                        | 1,265.00      |
| 18/08/2010 | ALBI On 03-February-11  |        |              | Index Future           | 348.15    | 347.2980                      | 348.1510  | 347.2980                        | 0.00          |
| 18/08/2010 | CRD1 On 04-November-10  |        |              | Index Future           | 147.13    | 147.0870                      | 147.1320  | 147.0870                        | 2.00          |
| 18/08/2010 | CRD1 On 03-February-11  |        |              | Index Future           | 149.68    | 149.6370                      | 149.6810  | 149.6370                        | 0.00          |
| 18/08/2010 | GOVI On 04-November-10  |        |              | GOVI                   | 342.92    | 342.1460                      | 342.9170  | 342.1460                        | 169.00        |
| 18/08/2010 | GOVI On 04-November-10  | 329.00 | Call         | GOVI                   | 139170    | 13                            | 139170    | 13                              | 0.00          |
| 18/08/2010 | GOVI On 04-November-10  | 329.01 | Call         | GOVI                   | 139070    | 13                            | 139070    | 13                              | 0.00          |
| 18/08/2010 | GOVI On 04-November-10  | 328.99 | Call         | GOVI                   | 139270    | 13                            | 139270    | 13                              | 0.00          |
| 18/08/2010 | GOVI On 04-November-10  | 328.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 18/08/2010 | ILBI On 04-November-10  |        |              | Index Future           | 392.48    | 392.0160                      | 392.4790  | 392.0160                        | 507.00        |
| 18/08/2010 | ILBI On 03-February-11  |        |              | Index Future           | 399.04    | 398.5660                      | 399.0380  | 398.5660                        | 0.00          |
| 18/08/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap     | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 18/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 18/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 18/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 18/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 18/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 18/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 18/08/2010 | JBAF On 18-August-10    |        |              | Jibar Tradeable Future | 6.55      | 93.4400                       | 6.5450    | 93.4400                         | 0.00          |
| 18/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.31      | 93.7000                       | 6.3100    | 93.7000                         | 1,000.00      |
| 18/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.27      | 93.7400                       | 6.2700    | 93.7400                         | 0.00          |
| 18/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.22      | 93.7900                       | 6.2200    | 93.7900                         | 0.00          |
| 18/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.17      | 93.8400                       | 6.1700    | 93.8400                         | 0.00          |
| 18/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.17      | 93.8400                       | 6.1700    | 93.8400                         | 0.00          |
| 18/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.20      | 93.8100                       | 6.2000    | 93.8100                         | 5,500.00      |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.31      | 93.7000                       | 6.3100    | 93.7000                         | 4,500.00      |
| 18/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.48      | 93.5400                       | 6.4800    | 93.5400                         | 6,000.00      |
| 18/08/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.68      | 93.3400                       | 6.6800    | 93.3400                         | 5,000.00      |
| 18/08/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.92      | 93.1000                       | 6.9200    | 93.1000                         | 0.00          |
| 18/08/2010 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 7.09      | 92.9200                       | 7.0900    | 92.9200                         | 0.00          |
| 18/08/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 18/08/2010 | JN02 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 18/08/2010 | JN02 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | JN02 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | JN02 On 04-November-10  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | JN02 On 04-November-10  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 18/08/2010 | JN02 On 04-November-10  | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 18/08/2010 | JN02 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | JN05 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 18/08/2010 | JN05 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | JN05 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | JN05 On 04-November-10  | 8.25   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | JN05 On 04-November-10  | 8.25   | Put          | JNOTE                  | 750000    | 1                             | 750000    | 1                               | 0.00          |
| 18/08/2010 | JN05 On 04-November-10  | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 18/08/2010 | JN05 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | JN10 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 18/08/2010 | JN10 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | JN10 On 04-November-10  | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 18/08/2010 | JN10 On 04-November-10  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | JN10 On 04-November-10  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 18/08/2010 | JN10 On 04-November-10  | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | JN10 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | OTH1 On 04-November-10  |        |              | Index Future           | 333.23    | 332.0140                      | 333.2300  | 332.0140                        | 3.00          |
| 18/08/2010 | OTH1 On 03-February-11  |        |              | Index Future           | 339.00    | 337.7710                      | 339.0030  | 337.7710                        | 0.00          |
| 18/08/2010 | R157 On 04-November-10  |        |              | Bond Future            | 7.32      | 126.8243                      | 7.3190    | 126.8243                        | 5,192.00      |
| 18/08/2010 | R157 On 04-November-10  | 8.50   | Call         | Bond Future            | 5352      | 5                             | 5352      | 5                               | 0.00          |
| 18/08/2010 | R157 On 04-November-10  | 8.55   | Call         | Bond Future            | 5565      | 6                             | 5565      | 6                               | 0.00          |
| 18/08/2010 | R157 On 04-November-10  | 8.45   | Call         | Bond Future            | 5138      | 5                             | 5138      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future | 1494      | 1                             | 1494      | 1                               | 500.00        |
| 18/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 18/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future | 659       | 1                             | 659       | 1                               | 0.00          |
| 18/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 18/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 18/08/2010 | R157 On 03-February-11 |        |              | Bond Future | 7.33      | 129.0831                      | 7.3310    | 129.0831                        | 0.00          |
| 18/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future | 3050      | 3                             | 3050      | 3                               | 0.00          |
| 18/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future | 2886      | 3                             | 2886      | 3                               | 0.00          |
| 18/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future | 3217      | 3                             | 3217      | 3                               | 0.00          |
| 18/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future | 531       | 1                             | 531       | 1                               | 0.00          |
| 18/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future | 629       | 1                             | 629       | 1                               | 0.00          |
| 18/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future | 578       | 1                             | 578       | 1                               | 0.00          |
| 18/08/2010 | R157 On 05-May-11      |        |              | Bond Future | 7.37      | 124.4293                      | 7.3690    | 124.4293                        | 0.00          |
| 18/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future | 2668      | 3                             | 2668      | 3                               | 0.00          |
| 18/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future | 2809      | 3                             | 2809      | 3                               | 0.00          |
| 18/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future | 2531      | 2                             | 2531      | 2                               | 0.00          |
| 18/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future | 1161      | 1                             | 1161      | 1                               | 0.00          |
| 18/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future | 1029      | 1                             | 1029      | 1                               | 0.00          |
| 18/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future | 1093      | 1                             | 1093      | 1                               | 0.00          |
| 18/08/2010 | R186 On 04-November-10 |        |              | Bond Future | 8.03      | 125.3939                      | 8.0290    | 125.3939                        | 17,620.00     |
| 18/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 11874     | 11                            | 11874     | 11                              | 0.00          |
| 18/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 12304     | 12                            | 12304     | 12                              | 0.00          |
| 18/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 11444     | 11                            | 11444     | 11                              | 0.00          |
| 18/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 7613      | 7                             | 7613      | 7                               | 10,900.00     |
| 18/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 135       | 0                             | 135       | 0                               | 0.00          |
| 18/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 460       | 1                             | 460       | 1                               | 0.00          |
| 18/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 18/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 117       | 0                             | 117       | 0                               | 0.00          |
| 18/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 8.05      | 122.3415                      | 8.0520    | 122.3415                        | 0.00          |
| 18/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 10034     | 9                             | 10034     | 9                               | 0.00          |
| 18/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 10425     | 10                            | 10425     | 10                              | 0.00          |
| 18/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 9645      | 9                             | 9645      | 9                               | 0.00          |
| 18/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 931       | 1                             | 931       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 797       | 1                             | 797       | 1                               | 0.00          |
| 18/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 862       | 1                             | 862       | 1                               | 0.00          |
| 18/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 8.09      | 124.3812                      | 8.0910    | 124.3812                        | 0.00          |
| 18/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 8504      | 8                             | 8504      | 8                               | 0.00          |
| 18/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 8157      | 8                             | 8157      | 8                               | 0.00          |
| 18/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 8856      | 8                             | 8856      | 8                               | 0.00          |
| 18/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 1993      | 2                             | 1993      | 2                               | 0.00          |
| 18/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 2227      | 2                             | 2227      | 2                               | 0.00          |
| 18/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 2106      | 2                             | 2106      | 2                               | 0.00          |
| 18/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.66      | 111.4367                      | 1.6590    | 111.4367                        | 0.00          |
| 18/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 226       | 0                             | 226       | 0                               | 0.00          |
| 18/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 350       | 0                             | 350       | 0                               | 0.00          |
| 18/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 18/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 2.92      | 130.3291                      | 2.9180    | 130.3291                        | 0.00          |
| 18/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 1645      | 2                             | 1645      | 2                               | 0.00          |
| 18/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 1025      | 1                             | 1025      | 1                               | 0.00          |
| 18/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 2261      | 2                             | 2261      | 2                               | 0.00          |
| 18/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.25      | 108.5907                      | 7.2540    | 108.5907                        | 1,464.00      |
| 18/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 4408      | 4                             | 4408      | 4                               | 0.00          |
| 18/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 4576      | 5                             | 4576      | 5                               | 0.00          |
| 18/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 4240      | 4                             | 4240      | 4                               | 0.00          |
| 18/08/2010 | R201 On 04-November-10 | 7.25   | Call         | Bond Future | 774       | 1                             | 774       | 1                               | 140.00        |
| 18/08/2010 | R201 On 04-November-10 | 8.00   | Call         | Bond Future | 2758      | 3                             | 2758      | 3                               | 0.00          |
| 18/08/2010 | R201 On 04-November-10 | 6.75   | Call         | Bond Future | 163       | 0                             | 163       | 0                               | 420.00        |
| 18/08/2010 | R201 On 04-November-10 | 7.50   | Call         | Bond Future | 1317      | 1                             | 1317      | 1                               | 0.00          |
| 18/08/2010 | R201 On 04-November-10 | 7.50   | Put          | Bond Future | 432       | 0                             | 432       | 0                               | 140.00        |
| 18/08/2010 | R201 On 04-November-10 | 7.25   | Put          | Bond Future | 788       | 1                             | 788       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2010 | R201 On 04-November-10 | 8.00   | Put          | Bond Future | 102       | 0                             | 102       | 0                               | 420.00        |
| 18/08/2010 | R201 On 04-November-10 | 6.75   | Put          | Bond Future | 2005      | 2                             | 2005      | 2                               | 0.00          |
| 18/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 18/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 18/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 18/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.26      | 106.1072                      | 7.2590    | 106.1072                        | 0.00          |
| 18/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 2819      | 3                             | 2819      | 3                               | 0.00          |
| 18/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 2683      | 3                             | 2683      | 3                               | 0.00          |
| 18/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 2957      | 3                             | 2957      | 3                               | 0.00          |
| 18/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 294       | 0                             | 294       | 0                               | 0.00          |
| 18/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 352       | 0                             | 352       | 0                               | 0.00          |
| 18/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 322       | 0                             | 322       | 0                               | 0.00          |
| 18/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.30      | 107.8935                      | 7.2970    | 107.8935                        | 0.00          |
| 18/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 2197      | 2                             | 2197      | 2                               | 0.00          |
| 18/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 2309      | 2                             | 2309      | 2                               | 0.00          |
| 18/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 2087      | 2                             | 2087      | 2                               | 0.00          |
| 18/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 800       | 1                             | 800       | 1                               | 0.00          |
| 18/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 706       | 1                             | 706       | 1                               | 0.00          |
| 18/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 752       | 1                             | 752       | 1                               | 0.00          |
| 18/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.86      | 110.4361                      | 2.8630    | 110.4361                        | 0.00          |
| 18/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 3271      | 2                             | 3271      | 2                               | 0.00          |
| 18/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 2409      | 2                             | 2409      | 2                               | 0.00          |
| 18/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 4125      | 3                             | 4125      | 3                               | 0.00          |
| 18/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 7.86      | 103.1980                      | 7.8620    | 103.1980                        | 2,215.00      |
| 18/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 7047      | 7                             | 7047      | 7                               | 0.00          |
| 18/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 7283      | 7                             | 7283      | 7                               | 0.00          |
| 18/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 6810      | 7                             | 6810      | 7                               | 0.00          |
| 18/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 18/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 18/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 7.90      | 105.0417                      | 7.8960    | 105.0417                        | 0.00          |
| 18/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 3781      | 4                             | 3781      | 4                               | 0.00          |
| 18/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 3973      | 4                             | 3973      | 4                               | 0.00          |
| 18/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 3593      | 4                             | 3593      | 4                               | 0.00          |
| 18/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 803       | 1                             | 803       | 1                               | 0.00          |
| 18/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 690       | 1                             | 690       | 1                               | 0.00          |
| 18/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 744       | 1                             | 744       | 1                               | 0.00          |
| 18/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 7.95      | 102.6322                      | 7.9520    | 102.6322                        | 0.00          |
| 18/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 3039      | 3                             | 3039      | 3                               | 0.00          |
| 18/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 2883      | 3                             | 2883      | 3                               | 0.00          |
| 18/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 3200      | 3                             | 3200      | 3                               | 0.00          |
| 18/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 1493      | 2                             | 1493      | 2                               | 0.00          |
| 18/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 1663      | 2                             | 1663      | 2                               | 0.00          |
| 18/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 1575      | 2                             | 1575      | 2                               | 0.00          |
| 18/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 7.97      | 103.1800                      | 7.9690    | 103.1800                        | 2,476.00      |
| 18/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 7258      | 7                             | 7258      | 7                               | 0.00          |
| 18/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 6998      | 7                             | 6998      | 7                               | 0.00          |
| 18/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 7518      | 7                             | 7518      | 7                               | 0.00          |
| 18/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 18/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 56        | 0                             | 56        | 0                               | 0.00          |
| 18/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 47        | 0                             | 47        | 0                               | 0.00          |
| 18/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 8.00      | 100.9867                      | 8.0010    | 100.9867                        | 0.00          |
| 18/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 3858      | 4                             | 3858      | 4                               | 0.00          |
| 18/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 3657      | 4                             | 3657      | 4                               | 0.00          |
| 18/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 4063      | 4                             | 4063      | 4                               | 0.00          |
| 18/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 965       | 1                             | 965       | 1                               | 0.00          |
| 18/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 1114      | 1                             | 1114      | 1                               | 0.00          |
| 18/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 1037      | 1                             | 1037      | 1                               | 0.00          |
| 18/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 8.06      | 102.6759                      | 8.0560    | 102.6759                        | 0.00          |
| 18/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 3971      | 4                             | 3971      | 4                               | 0.00          |
| 18/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 4162      | 4                             | 4162      | 4                               | 0.00          |
| 18/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 3785      | 4                             | 3785      | 4                               | 0.00          |
| 18/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 1609      | 2                             | 1609      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 1443      | 1                             | 1443      | 1                               | 0.00          |
| 18/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 1523      | 2                             | 1523      | 2                               | 0.00          |
| 18/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 7.13      | 103.4401                      | 7.1280    | 103.4401                        | 0.00          |
| 18/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 3790      | 4                             | 3790      | 4                               | 0.00          |
| 18/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 3923      | 4                             | 3923      | 4                               | 0.00          |
| 18/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 3657      | 4                             | 3657      | 4                               | 0.00          |
| 18/08/2010 | R206 On 04-November-10 | 7.25   | Call         | Bond Future | 791       | 1                             | 791       | 1                               | 150.00        |
| 18/08/2010 | R206 On 04-November-10 | 6.75   | Call         | Bond Future | 197       | 0                             | 197       | 0                               | 450.00        |
| 18/08/2010 | R206 On 04-November-10 | 8.00   | Call         | Bond Future | 2472      | 3                             | 2472      | 3                               | 0.00          |
| 18/08/2010 | R206 On 04-November-10 | 8.00   | Put          | Bond Future | 47        | 0                             | 47        | 0                               | 450.00        |
| 18/08/2010 | R206 On 04-November-10 | 6.75   | Put          | Bond Future | 1271      | 1                             | 1271      | 1                               | 0.00          |
| 18/08/2010 | R206 On 04-November-10 | 7.25   | Put          | Bond Future | 447       | 0                             | 447       | 0                               | 150.00        |
| 18/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 18/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 18/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 18/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 7.12      | 101.5115                      | 7.1190    | 101.5115                        | 0.00          |
| 18/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 2482      | 3                             | 2482      | 3                               | 0.00          |
| 18/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 2592      | 3                             | 2592      | 3                               | 0.00          |
| 18/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 2374      | 2                             | 2374      | 2                               | 0.00          |
| 18/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 223       | 0                             | 223       | 0                               | 0.00          |
| 18/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 186       | 0                             | 186       | 0                               | 0.00          |
| 18/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 203       | 0                             | 203       | 0                               | 0.00          |
| 18/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 7.16      | 103.2225                      | 7.1570    | 103.2225                        | 0.00          |
| 18/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1502      | 2                             | 1502      | 2                               | 0.00          |
| 18/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1424      | 1                             | 1424      | 1                               | 0.00          |
| 18/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1582      | 2                             | 1582      | 2                               | 0.00          |
| 18/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 638       | 1                             | 638       | 1                               | 0.00          |
| 18/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 719       | 1                             | 719       | 1                               | 0.00          |
| 18/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 677       | 1                             | 677       | 1                               | 0.00          |
| 18/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 7.99      | 97.3700                       | 7.9850    | 97.3700                         | 829.00        |
| 18/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 7537      | 7                             | 7537      | 7                               | 0.00          |
| 18/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 7808      | 8                             | 7808      | 8                               | 0.00          |
| 18/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 7266      | 7                             | 7266      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 18/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 49        | 0                             | 49        | 0                               | 0.00          |
| 18/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 18/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.01      | 95.4690                       | 8.0120    | 95.4690                         | 0.00          |
| 18/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 5110      | 5                             | 5110      | 5                               | 0.00          |
| 18/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 4880      | 5                             | 4880      | 5                               | 0.00          |
| 18/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 5342      | 5                             | 5342      | 5                               | 0.00          |
| 18/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 684       | 1                             | 684       | 1                               | 0.00          |
| 18/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 797       | 1                             | 797       | 1                               | 0.00          |
| 18/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 739       | 1                             | 739       | 1                               | 0.00          |
| 18/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 8.06      | 97.0652                       | 8.0640    | 97.0652                         | 0.00          |
| 18/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 4211      | 4                             | 4211      | 4                               | 0.00          |
| 18/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 4412      | 4                             | 4412      | 4                               | 0.00          |
| 18/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 4014      | 4                             | 4014      | 4                               | 0.00          |
| 18/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 1747      | 2                             | 1747      | 2                               | 0.00          |
| 18/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 1569      | 2                             | 1569      | 2                               | 0.00          |
| 18/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 1656      | 2                             | 1656      | 2                               | 0.00          |
| 18/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 8.00      | 91.3806                       | 8.0040    | 91.3806                         | 6,835.00      |
| 18/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 7787      | 7                             | 7787      | 7                               | 0.00          |
| 18/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 7503      | 7                             | 7503      | 7                               | 0.00          |
| 18/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 8071      | 7                             | 8071      | 7                               | 0.00          |
| 18/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 18/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 65        | 0                             | 65        | 0                               | 0.00          |
| 18/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 56        | 0                             | 56        | 0                               | 0.00          |
| 18/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.03      | 93.0199                       | 8.0310    | 93.0199                         | 0.00          |
| 18/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 5311      | 5                             | 5311      | 5                               | 0.00          |
| 18/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 5553      | 5                             | 5553      | 5                               | 0.00          |
| 18/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 5071      | 5                             | 5071      | 5                               | 0.00          |
| 18/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 880       | 1                             | 880       | 1                               | 0.00          |
| 18/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 757       | 1                             | 757       | 1                               | 0.00          |
| 18/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 816       | 1                             | 816       | 1                               | 0.00          |
| 18/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 8.08      | 91.1739                       | 8.0760    | 91.1739                         | 0.00          |
| 18/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 4401      | 4                             | 4401      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 4193      | 4                             | 4193      | 4                               | 0.00          |
| 18/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 4611      | 4                             | 4611      | 4                               | 0.00          |
| 18/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 1671      | 2                             | 1671      | 2                               | 0.00          |
| 18/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 1863      | 2                             | 1863      | 2                               | 0.00          |
| 18/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 1765      | 2                             | 1765      | 2                               | 0.00          |
| 18/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 8.02      | 80.9235                       | 8.0220    | 80.9235                         | 13,506.00     |
| 18/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 8391      | 8                             | 8391      | 8                               | 0.00          |
| 18/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 8749      | 8                             | 8749      | 8                               | 0.00          |
| 18/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 8033      | 7                             | 8033      | 7                               | 0.00          |
| 18/08/2010 | R209 On 04-November-10 | 8.50   | Call         | Bond Future | 4894      | 4                             | 4894      | 4                               | 0.00          |
| 18/08/2010 | R209 On 04-November-10 | 8.25   | Call         | Bond Future | 3329      | 3                             | 3329      | 3                               | 54.00         |
| 18/08/2010 | R209 On 04-November-10 | 9.25   | Call         | Bond Future | 10175     | 10                            | 10175     | 10                              | 0.00          |
| 18/08/2010 | R209 On 04-November-10 | 7.75   | Call         | Bond Future | 1055      | 1                             | 1055      | 1                               | 162.00        |
| 18/08/2010 | R209 On 04-November-10 | 9.25   | Put          | Bond Future | 97        | 0                             | 97        | 0                               | 162.00        |
| 18/08/2010 | R209 On 04-November-10 | 7.75   | Put          | Bond Future | 3599      | 4                             | 3599      | 4                               | 0.00          |
| 18/08/2010 | R209 On 04-November-10 | 8.50   | Put          | Bond Future | 711       | 1                             | 711       | 1                               | 54.00         |
| 18/08/2010 | R209 On 04-November-10 | 8.25   | Put          | Bond Future | 1290      | 2                             | 1290      | 2                               | 0.00          |
| 18/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 222       | 0                             | 222       | 0                               | 0.00          |
| 18/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 169       | 0                             | 169       | 0                               | 0.00          |
| 18/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 194       | 0                             | 194       | 0                               | 0.00          |
| 18/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 8.04      | 82.3744                       | 8.0400    | 82.3744                         | 0.00          |
| 18/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 8796      | 8                             | 8796      | 8                               | 0.00          |
| 18/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 9122      | 9                             | 9122      | 9                               | 0.00          |
| 18/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 8471      | 8                             | 8471      | 8                               | 0.00          |
| 18/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 836       | 1                             | 836       | 1                               | 0.00          |
| 18/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 719       | 1                             | 719       | 1                               | 0.00          |
| 18/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 775       | 1                             | 775       | 1                               | 0.00          |
| 18/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 8.07      | 80.6049                       | 8.0680    | 80.6049                         | 0.00          |
| 18/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 6159      | 6                             | 6159      | 6                               | 0.00          |
| 18/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 6446      | 6                             | 6446      | 6                               | 0.00          |
| 18/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 5874      | 5                             | 5874      | 5                               | 0.00          |
| 18/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 2543      | 3                             | 2543      | 3                               | 0.00          |
| 18/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 2279      | 3                             | 2279      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future  | 2408      | 3                             | 2408      | 3                               | 0.00          |
| 18/08/2010 | R209 On 04-August-11   |        |              | Bond Future  | 8.11      | 81.8584                       | 8.1100    | 81.8584                         | 0.00          |
| 18/08/2010 | R209 On 04-August-11   | 8.50   | Call         | Bond Future  | 6612      | 6                             | 6612      | 6                               | 0.00          |
| 18/08/2010 | R209 On 04-August-11   | 8.55   | Call         | Bond Future  | 6889      | 6                             | 6889      | 6                               | 0.00          |
| 18/08/2010 | R209 On 04-August-11   | 8.45   | Call         | Bond Future  | 6339      | 6                             | 6339      | 6                               | 0.00          |
| 18/08/2010 | R209 On 04-August-11   | 10.10  | Call         | Bond Future  | 15925     | 15                            | 15925     | 15                              | 0.00          |
| 18/08/2010 | R209 On 04-August-11   | 10.10  | Put          | Bond Future  | 867       | 1                             | 867       | 1                               | 1,000.00      |
| 18/08/2010 | R209 On 04-August-11   | 8.45   | Put          | Bond Future  | 3391      | 4                             | 3391      | 4                               | 0.00          |
| 18/08/2010 | R209 On 04-August-11   | 8.55   | Put          | Bond Future  | 3107      | 3                             | 3107      | 3                               | 0.00          |
| 18/08/2010 | R209 On 04-August-11   | 8.50   | Put          | Bond Future  | 3245      | 4                             | 3245      | 4                               | 1,000.00      |
| 18/08/2010 | R210 On 04-November-10 |        |              | Bond Future  | 2.91      | 96.2226                       | 2.9110    | 96.2226                         | 0.00          |
| 18/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future  | 2462      | 3                             | 2462      | 3                               | 0.00          |
| 18/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future  | 3101      | 3                             | 3101      | 3                               | 0.00          |
| 18/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future  | 1818      | 2                             | 1818      | 2                               | 0.00          |
| 18/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R211 On 04-November-10 |        |              | Bond Future  | 2.81      | 98.7339                       | 2.8070    | 98.7339                         | 0.00          |
| 18/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R211 On 04-November-10 | 2.70   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R211 On 04-November-10 | 2.80   | Put          | Bond Future  | 39        | 0                             | 39        | 0                               | 0.00          |
| 18/08/2010 | R211 On 04-November-10 | 2.70   | Put          | Bond Future  | 603       | 1                             | 603       | 1                               | 0.00          |
| 18/08/2010 | R211 On 04-November-10 | 2.75   | Put          | Bond Future  | 321       | 1                             | 321       | 1                               | 0.00          |
| 18/08/2010 | R212 On 04-November-10 |        |              | Bond Future  | 3.02      | 98.2631                       | 3.0150    | 98.2631                         | 0.00          |
| 18/08/2010 | R212 On 04-November-10 | 3.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R212 On 04-November-10 | 3.05   | Call         | Bond Future  | 326       | 0                             | 326       | 0                               | 0.00          |
| 18/08/2010 | R212 On 04-November-10 | 2.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R212 On 04-November-10 | 2.95   | Put          | Bond Future  | 608       | 1                             | 608       | 1                               | 0.00          |
| 18/08/2010 | R212 On 04-November-10 | 3.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/08/2010 | R212 On 04-November-10 | 3.00   | Put          | Bond Future  | 140       | 0                             | 140       | 0                               | 0.00          |
| 18/08/2010 | TRT1 On 04-November-10 |        |              | Index Future | 333.37    | 332.6110                      | 333.3650  | 332.6110                        | 100.00        |
| 18/08/2010 | TRT1 On 03-February-11 |        |              | Index Future | 339.14    | 338.3780                      | 339.1400  | 338.3780                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2010 | AL7T On 04-November-10  |        |              | Index Future           | 370.37    | 370.6580                      | 370.3730  | 370.6580                        | 38.00         |
| 19/08/2010 | ALBI On 04-November-10  |        |              | Index Future           | 342.10    | 342.3300                      | 342.1020  | 342.3300                        | 1,261.00      |
| 19/08/2010 | ALBI On 03-February-11  |        |              | Index Future           | 347.92    | 348.1510                      | 347.9180  | 348.1510                        | 0.00          |
| 19/08/2010 | CRD1 On 04-November-10  |        |              | Index Future           | 147.08    | 147.1320                      | 147.0790  | 147.1320                        | 2.00          |
| 19/08/2010 | CRD1 On 03-February-11  |        |              | Index Future           | 149.63    | 149.6810                      | 149.6260  | 149.6810                        | 0.00          |
| 19/08/2010 | GOVI On 04-November-10  |        |              | GOVI                   | 342.69    | 342.9170                      | 342.6930  | 342.9170                        | 169.00        |
| 19/08/2010 | GOVI On 04-November-10  | 329.00 | Call         | GOVI                   | 136930    | 14                            | 136930    | 14                              | 0.00          |
| 19/08/2010 | GOVI On 04-November-10  | 329.01 | Call         | GOVI                   | 136830    | 14                            | 136830    | 14                              | 0.00          |
| 19/08/2010 | GOVI On 04-November-10  | 328.99 | Call         | GOVI                   | 137030    | 14                            | 137030    | 14                              | 0.00          |
| 19/08/2010 | GOVI On 04-November-10  | 328.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 19/08/2010 | ILBI On 04-November-10  |        |              | Index Future           | 392.46    | 392.4790                      | 392.4550  | 392.4790                        | 507.00        |
| 19/08/2010 | ILBI On 03-February-11  |        |              | Index Future           | 399.01    | 399.0380                      | 399.0140  | 399.0380                        | 0.00          |
| 19/08/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap     | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 19/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 19/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 19/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 19/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 19/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 19/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 19/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.32      | 93.6900                       | 6.3200    | 93.6900                         | 1,000.00      |
| 19/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.25      | 93.7300                       | 6.2500    | 93.7300                         | 0.00          |
| 19/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.20      | 93.7800                       | 6.2000    | 93.7800                         | 0.00          |
| 19/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.18      | 93.8300                       | 6.1800    | 93.8300                         | 0.00          |
| 19/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.18      | 93.8300                       | 6.1800    | 93.8300                         | 0.00          |
| 19/08/2010 | JBAF On 16-February-11  |        |              | Jibar Tradeable Future | 6.19      | 6.6650                        | 6.1900    | 6.6650                          | 0.00          |
| 19/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.21      | 93.8000                       | 6.2100    | 93.8000                         | 5,500.00      |
| 19/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.32      | 93.6900                       | 6.3200    | 93.6900                         | 4,500.00      |
| 19/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.48      | 93.5200                       | 6.4800    | 93.5200                         | 6,000.00      |
| 19/08/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.68      | 93.3200                       | 6.6800    | 93.3200                         | 5,000.00      |
| 19/08/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.92      | 93.0800                       | 6.9200    | 93.0800                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2010 | JBAF On 20-June-12     |        |              | Jibar Tradeable Future | 7.08      | 92.9100                       | 7.0800    | 92.9100                         | 0.00          |
| 19/08/2010 | JFRA On 04-November-10 |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 19/08/2010 | JN02 On 04-November-10 |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 19/08/2010 | JN02 On 04-November-10 | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | JN02 On 04-November-10 | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | JN02 On 04-November-10 | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | JN02 On 04-November-10 | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 19/08/2010 | JN02 On 04-November-10 | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 19/08/2010 | JN02 On 04-November-10 | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | JN05 On 04-November-10 |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 19/08/2010 | JN05 On 04-November-10 | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | JN05 On 04-November-10 | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | JN05 On 04-November-10 | 8.25   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | JN05 On 04-November-10 | 8.25   | Put          | JNOTE                  | 750000    | 1                             | 750000    | 1                               | 0.00          |
| 19/08/2010 | JN05 On 04-November-10 | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 19/08/2010 | JN05 On 04-November-10 | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | JN10 On 04-November-10 |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 19/08/2010 | JN10 On 04-November-10 | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | JN10 On 04-November-10 | 7.25   | Call         | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 19/08/2010 | JN10 On 04-November-10 | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | JN10 On 04-November-10 | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 19/08/2010 | JN10 On 04-November-10 | 7.25   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | JN10 On 04-November-10 | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | OTH1 On 04-November-10 |        |              | Index Future           | 332.98    | 333.2300                      | 332.9800  | 333.2300                        | 3.00          |
| 19/08/2010 | OTH1 On 03-February-11 |        |              | Index Future           | 338.75    | 339.0030                      | 338.7460  | 339.0030                        | 0.00          |
| 19/08/2010 | R157 On 04-November-10 |        |              | Bond Future            | 7.35      | 126.8752                      | 7.3500    | 126.8752                        | 5,192.00      |
| 19/08/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future            | 5211      | 5                             | 5211      | 5                               | 0.00          |
| 19/08/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future            | 5424      | 6                             | 5424      | 6                               | 0.00          |
| 19/08/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future            | 4999      | 5                             | 4999      | 5                               | 0.00          |
| 19/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future            | 1398      | 1                             | 1398      | 1                               | 500.00        |
| 19/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future            | 41        | 0                             | 41        | 0                               | 0.00          |
| 19/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future            | 707       | 1                             | 707       | 1                               | 0.00          |
| 19/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future            | 28        | 0                             | 28        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 19/08/2010 | R157 On 03-February-11 |        |              | Bond Future | 7.37      | 129.1358                      | 7.3650    | 129.1358                        | 0.00          |
| 19/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future | 2935      | 3                             | 2935      | 3                               | 0.00          |
| 19/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future | 2774      | 3                             | 2774      | 3                               | 0.00          |
| 19/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future | 3100      | 3                             | 3100      | 3                               | 0.00          |
| 19/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future | 564       | 1                             | 564       | 1                               | 0.00          |
| 19/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future | 666       | 1                             | 666       | 1                               | 0.00          |
| 19/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future | 613       | 1                             | 613       | 1                               | 0.00          |
| 19/08/2010 | R157 On 05-May-11      |        |              | Bond Future | 7.41      | 124.4876                      | 7.4050    | 124.4876                        | 0.00          |
| 19/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future | 2569      | 3                             | 2569      | 3                               | 0.00          |
| 19/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future | 2707      | 3                             | 2707      | 3                               | 0.00          |
| 19/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future | 2434      | 3                             | 2434      | 3                               | 0.00          |
| 19/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future | 1214      | 1                             | 1214      | 1                               | 0.00          |
| 19/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future | 1077      | 1                             | 1077      | 1                               | 0.00          |
| 19/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future | 1144      | 1                             | 1144      | 1                               | 0.00          |
| 19/08/2010 | R186 On 04-November-10 |        |              | Bond Future | 8.03      | 126.1474                      | 8.0290    | 126.1474                        | 17,620.00     |
| 19/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 11870     | 12                            | 11870     | 12                              | 0.00          |
| 19/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 12300     | 12                            | 12300     | 12                              | 0.00          |
| 19/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 11440     | 11                            | 11440     | 11                              | 0.00          |
| 19/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 7604      | 8                             | 7604      | 8                               | 10,900.00     |
| 19/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 131       | 0                             | 131       | 0                               | 0.00          |
| 19/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 451       | 0                             | 451       | 0                               | 0.00          |
| 19/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 98        | 0                             | 98        | 0                               | 0.00          |
| 19/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 113       | 0                             | 113       | 0                               | 0.00          |
| 19/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 8.05      | 123.1063                      | 8.0520    | 123.1063                        | 0.00          |
| 19/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 10027     | 10                            | 10027     | 10                              | 0.00          |
| 19/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 10418     | 10                            | 10418     | 10                              | 0.00          |
| 19/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 9638      | 10                            | 9638      | 10                              | 0.00          |
| 19/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 924       | 1                             | 924       | 1                               | 0.00          |
| 19/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 790       | 1                             | 790       | 1                               | 0.00          |
| 19/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 855       | 1                             | 855       | 1                               | 0.00          |
| 19/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 8.09      | 125.1652                      | 8.0910    | 125.1652                        | 0.00          |
| 19/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 8497      | 9                             | 8497      | 9                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM  | Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 8149 |       | 8                             | 8149      | 8                               | 0.00          |
| 19/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 8848 |       | 9                             | 8848      | 9                               | 0.00          |
| 19/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 1985 |       | 2                             | 1985      | 2                               | 0.00          |
| 19/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 2219 |       | 2                             | 2219      | 2                               | 0.00          |
| 19/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 2099 |       | 2                             | 2099      | 2                               | 0.00          |
| 19/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.66 |       | 111.3994                      | 1.6620    | 111.3994                        | 0.00          |
| 19/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 219  |       | 0                             | 219       | 0                               | 0.00          |
| 19/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 343  |       | 0                             | 343       | 0                               | 0.00          |
| 19/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 94   |       | 0                             | 94        | 0                               | 0.00          |
| 19/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0    |       | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0    |       | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0    |       | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 2.92 |       | 130.2285                      | 2.9180    | 130.2285                        | 0.00          |
| 19/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 1645 |       | 2                             | 1645      | 2                               | 0.00          |
| 19/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 1025 |       | 1                             | 1025      | 1                               | 0.00          |
| 19/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 2261 |       | 2                             | 2261      | 2                               | 0.00          |
| 19/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0    |       | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0    |       | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0    |       | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.25 |       | 108.5980                      | 7.2540    | 108.5980                        | 1,464.00      |
| 19/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 4408 |       | 4                             | 4408      | 4                               | 0.00          |
| 19/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 4576 |       | 5                             | 4576      | 5                               | 0.00          |
| 19/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 4240 |       | 4                             | 4240      | 4                               | 0.00          |
| 19/08/2010 | R201 On 04-November-10 | 7.25   | Call         | Bond Future | 769  |       | 1                             | 769       | 1                               | 140.00        |
| 19/08/2010 | R201 On 04-November-10 | 8.00   | Call         | Bond Future | 2755 |       | 3                             | 2755      | 3                               | 0.00          |
| 19/08/2010 | R201 On 04-November-10 | 6.75   | Call         | Bond Future | 161  |       | 0                             | 161       | 0                               | 420.00        |
| 19/08/2010 | R201 On 04-November-10 | 7.50   | Call         | Bond Future | 1313 |       | 1                             | 1313      | 1                               | 0.00          |
| 19/08/2010 | R201 On 04-November-10 | 7.50   | Put          | Bond Future | 428  |       | 0                             | 428       | 0                               | 140.00        |
| 19/08/2010 | R201 On 04-November-10 | 7.25   | Put          | Bond Future | 783  |       | 1                             | 783       | 1                               | 0.00          |
| 19/08/2010 | R201 On 04-November-10 | 8.00   | Put          | Bond Future | 99   |       | 0                             | 99        | 0                               | 420.00        |
| 19/08/2010 | R201 On 04-November-10 | 6.75   | Put          | Bond Future | 2003 |       | 2                             | 2003      | 2                               | 0.00          |
| 19/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 22   |       | 0                             | 22        | 0                               | 0.00          |
| 19/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 14   |       | 0                             | 14        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 19/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.26      | 106.1106                      | 7.2590    | 106.1106                        | 0.00          |
| 19/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 2817      | 3                             | 2817      | 3                               | 0.00          |
| 19/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 2680      | 3                             | 2680      | 3                               | 0.00          |
| 19/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 2955      | 3                             | 2955      | 3                               | 0.00          |
| 19/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 292       | 0                             | 292       | 0                               | 0.00          |
| 19/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 349       | 0                             | 349       | 0                               | 0.00          |
| 19/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 320       | 0                             | 320       | 0                               | 0.00          |
| 19/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.30      | 107.8967                      | 7.2960    | 107.8967                        | 0.00          |
| 19/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 2196      | 2                             | 2196      | 2                               | 0.00          |
| 19/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 2309      | 2                             | 2309      | 2                               | 0.00          |
| 19/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 2087      | 2                             | 2087      | 2                               | 0.00          |
| 19/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 797       | 1                             | 797       | 1                               | 0.00          |
| 19/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 703       | 1                             | 703       | 1                               | 0.00          |
| 19/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 748       | 1                             | 748       | 1                               | 0.00          |
| 19/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.86      | 111.3229                      | 2.8640    | 111.3229                        | 0.00          |
| 19/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 3253      | 3                             | 3253      | 3                               | 0.00          |
| 19/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 2391      | 2                             | 2391      | 2                               | 0.00          |
| 19/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 4107      | 4                             | 4107      | 4                               | 0.00          |
| 19/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 7.87      | 103.2614                      | 7.8720    | 103.2614                        | 2,215.00      |
| 19/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 6994      | 7                             | 6994      | 7                               | 0.00          |
| 19/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 7231      | 7                             | 7231      | 7                               | 0.00          |
| 19/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 6757      | 7                             | 6757      | 7                               | 0.00          |
| 19/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 19/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 19/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 19/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 7.91      | 105.1082                      | 7.9070    | 105.1082                        | 0.00          |
| 19/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 3735      | 4                             | 3735      | 4                               | 0.00          |
| 19/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 3926      | 4                             | 3926      | 4                               | 0.00          |
| 19/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 3547      | 4                             | 3547      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 813       | 1                             | 813       | 1                               | 0.00          |
| 19/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 699       | 1                             | 699       | 1                               | 0.00          |
| 19/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 754       | 1                             | 754       | 1                               | 0.00          |
| 19/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 7.96      | 102.7016                      | 7.9630    | 102.7016                        | 0.00          |
| 19/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 3002      | 3                             | 3002      | 3                               | 0.00          |
| 19/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 2846      | 3                             | 2846      | 3                               | 0.00          |
| 19/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 3161      | 3                             | 3161      | 3                               | 0.00          |
| 19/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 1509      | 1                             | 1509      | 1                               | 0.00          |
| 19/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 1681      | 2                             | 1681      | 2                               | 0.00          |
| 19/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 1593      | 2                             | 1593      | 2                               | 0.00          |
| 19/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 7.97      | 103.2508                      | 7.9690    | 103.2508                        | 2,476.00      |
| 19/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 7257      | 7                             | 7257      | 7                               | 0.00          |
| 19/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 6996      | 7                             | 6996      | 7                               | 0.00          |
| 19/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 7517      | 8                             | 7517      | 8                               | 0.00          |
| 19/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 19/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 54        | 0                             | 54        | 0                               | 0.00          |
| 19/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 46        | 0                             | 46        | 0                               | 0.00          |
| 19/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 8.00      | 101.0558                      | 8.0000    | 101.0558                        | 0.00          |
| 19/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 3857      | 4                             | 3857      | 4                               | 0.00          |
| 19/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 3656      | 4                             | 3656      | 4                               | 0.00          |
| 19/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 4062      | 4                             | 4062      | 4                               | 0.00          |
| 19/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 958       | 1                             | 958       | 1                               | 0.00          |
| 19/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 1107      | 1                             | 1107      | 1                               | 0.00          |
| 19/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 1030      | 1                             | 1030      | 1                               | 0.00          |
| 19/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 8.06      | 102.7487                      | 8.0560    | 102.7487                        | 0.00          |
| 19/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 3967      | 4                             | 3967      | 4                               | 0.00          |
| 19/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 4157      | 4                             | 4157      | 4                               | 0.00          |
| 19/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 3780      | 4                             | 3780      | 4                               | 0.00          |
| 19/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 1604      | 2                             | 1604      | 2                               | 0.00          |
| 19/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 1438      | 1                             | 1438      | 1                               | 0.00          |
| 19/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 1519      | 2                             | 1519      | 2                               | 0.00          |
| 19/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 7.14      | 103.4119                      | 7.1380    | 103.4119                        | 0.00          |
| 19/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 3762      | 4                             | 3762      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 3895      | 4                             | 3895      | 4                               | 0.00          |
| 19/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 3629      | 4                             | 3629      | 4                               | 0.00          |
| 19/08/2010 | R206 On 04-November-10 | 7.25   | Call         | Bond Future | 770       | 1                             | 770       | 1                               | 150.00        |
| 19/08/2010 | R206 On 04-November-10 | 6.75   | Call         | Bond Future | 187       | 0                             | 187       | 0                               | 450.00        |
| 19/08/2010 | R206 On 04-November-10 | 8.00   | Call         | Bond Future | 2445      | 2                             | 2445      | 2                               | 0.00          |
| 19/08/2010 | R206 On 04-November-10 | 8.00   | Put          | Bond Future | 48        | 0                             | 48        | 0                               | 450.00        |
| 19/08/2010 | R206 On 04-November-10 | 6.75   | Put          | Bond Future | 1289      | 1                             | 1289      | 1                               | 0.00          |
| 19/08/2010 | R206 On 04-November-10 | 7.25   | Put          | Bond Future | 455       | 0                             | 455       | 0                               | 150.00        |
| 19/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 19/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 19/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 19/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 7.13      | 101.4827                      | 7.1310    | 101.4827                        | 0.00          |
| 19/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 2454      | 2                             | 2454      | 2                               | 0.00          |
| 19/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 2563      | 3                             | 2563      | 3                               | 0.00          |
| 19/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 2346      | 2                             | 2346      | 2                               | 0.00          |
| 19/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 226       | 0                             | 226       | 0                               | 0.00          |
| 19/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 188       | 0                             | 188       | 0                               | 0.00          |
| 19/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 207       | 0                             | 207       | 0                               | 0.00          |
| 19/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 7.17      | 103.1911                      | 7.1690    | 103.1911                        | 0.00          |
| 19/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1482      | 2                             | 1482      | 2                               | 0.00          |
| 19/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1405      | 1                             | 1405      | 1                               | 0.00          |
| 19/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1562      | 2                             | 1562      | 2                               | 0.00          |
| 19/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 647       | 1                             | 647       | 1                               | 0.00          |
| 19/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 729       | 1                             | 729       | 1                               | 0.00          |
| 19/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 686       | 1                             | 686       | 1                               | 0.00          |
| 19/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 8.01      | 97.5690                       | 8.0050    | 97.5690                         | 800.00        |
| 19/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 7415      | 8                             | 7415      | 8                               | 0.00          |
| 19/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 7685      | 8                             | 7685      | 8                               | 0.00          |
| 19/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 7144      | 7                             | 7144      | 7                               | 0.00          |
| 19/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 70        | 0                             | 70        | 0                               | 0.00          |
| 19/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 50        | 0                             | 50        | 0                               | 0.00          |
| 19/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 60        | 0                             | 60        | 0                               | 0.00          |
| 19/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.03      | 95.6762                       | 8.0330    | 95.6762                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 5004      | 5                             | 5004      | 5                               | 0.00          |
| 19/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 4776      | 5                             | 4776      | 5                               | 0.00          |
| 19/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 5235      | 5                             | 5235      | 5                               | 0.00          |
| 19/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 706       | 1                             | 706       | 1                               | 0.00          |
| 19/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 821       | 1                             | 821       | 1                               | 0.00          |
| 19/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 761       | 1                             | 761       | 1                               | 0.00          |
| 19/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 8.09      | 97.2736                       | 8.0850    | 97.2736                         | 0.00          |
| 19/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 4124      | 4                             | 4124      | 4                               | 0.00          |
| 19/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 4323      | 4                             | 4323      | 4                               | 0.00          |
| 19/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 3929      | 4                             | 3929      | 4                               | 0.00          |
| 19/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 1787      | 2                             | 1787      | 2                               | 0.00          |
| 19/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 1605      | 2                             | 1605      | 2                               | 0.00          |
| 19/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 1694      | 2                             | 1694      | 2                               | 0.00          |
| 19/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 8.02      | 91.9953                       | 8.0240    | 91.9953                         | 6,835.00      |
| 19/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 7658      | 8                             | 7658      | 8                               | 0.00          |
| 19/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 7374      | 8                             | 7374      | 8                               | 0.00          |
| 19/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 7941      | 8                             | 7941      | 8                               | 0.00          |
| 19/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 49        | 0                             | 49        | 0                               | 0.00          |
| 19/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 68        | 0                             | 68        | 0                               | 0.00          |
| 19/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 0.00          |
| 19/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.05      | 93.6435                       | 8.0520    | 93.6435                         | 0.00          |
| 19/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 5200      | 5                             | 5200      | 5                               | 0.00          |
| 19/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 5441      | 6                             | 5441      | 6                               | 0.00          |
| 19/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 4962      | 5                             | 4962      | 5                               | 0.00          |
| 19/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 906       | 1                             | 906       | 1                               | 0.00          |
| 19/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 780       | 1                             | 780       | 1                               | 0.00          |
| 19/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 841       | 1                             | 841       | 1                               | 0.00          |
| 19/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 8.10      | 91.8108                       | 8.0980    | 91.8108                         | 0.00          |
| 19/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 4304      | 4                             | 4304      | 4                               | 0.00          |
| 19/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 4099      | 4                             | 4099      | 4                               | 0.00          |
| 19/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 4513      | 5                             | 4513      | 5                               | 0.00          |
| 19/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 1712      | 2                             | 1712      | 2                               | 0.00          |
| 19/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 1908      | 2                             | 1908      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 1807      | 2                             | 1807      | 2                               | 0.00          |
| 19/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 8.04      | 81.5855                       | 8.0420    | 81.5855                         | 13,506.00     |
| 19/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 8216      | 8                             | 8216      | 8                               | 0.00          |
| 19/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 8573      | 9                             | 8573      | 9                               | 0.00          |
| 19/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 7860      | 8                             | 7860      | 8                               | 0.00          |
| 19/08/2010 | R209 On 04-November-10 | 8.50   | Call         | Bond Future | 4741      | 5                             | 4741      | 5                               | 0.00          |
| 19/08/2010 | R209 On 04-November-10 | 8.25   | Call         | Bond Future | 3197      | 3                             | 3197      | 3                               | 54.00         |
| 19/08/2010 | R209 On 04-November-10 | 9.25   | Call         | Bond Future | 9996      | 10                            | 9996      | 10                              | 0.00          |
| 19/08/2010 | R209 On 04-November-10 | 7.75   | Call         | Bond Future | 986       | 1                             | 986       | 1                               | 162.00        |
| 19/08/2010 | R209 On 04-November-10 | 9.25   | Put          | Bond Future | 100       | 0                             | 100       | 0                               | 162.00        |
| 19/08/2010 | R209 On 04-November-10 | 7.75   | Put          | Bond Future | 3712      | 4                             | 3712      | 4                               | 0.00          |
| 19/08/2010 | R209 On 04-November-10 | 8.50   | Put          | Bond Future | 741       | 1                             | 741       | 1                               | 54.00         |
| 19/08/2010 | R209 On 04-November-10 | 8.25   | Put          | Bond Future | 1340      | 1                             | 1340      | 1                               | 0.00          |
| 19/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 231       | 0                             | 231       | 0                               | 0.00          |
| 19/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 175       | 0                             | 175       | 0                               | 0.00          |
| 19/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 201       | 0                             | 201       | 0                               | 0.00          |
| 19/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 8.06      | 83.0419                       | 8.0600    | 83.0419                         | 0.00          |
| 19/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 8638      | 9                             | 8638      | 9                               | 0.00          |
| 19/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 8962      | 9                             | 8962      | 9                               | 0.00          |
| 19/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 8314      | 8                             | 8314      | 8                               | 0.00          |
| 19/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 860       | 1                             | 860       | 1                               | 0.00          |
| 19/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 740       | 1                             | 740       | 1                               | 0.00          |
| 19/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 799       | 1                             | 799       | 1                               | 0.00          |
| 19/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 8.09      | 81.2855                       | 8.0890    | 81.2855                         | 0.00          |
| 19/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 6026      | 6                             | 6026      | 6                               | 0.00          |
| 19/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 6311      | 6                             | 6311      | 6                               | 0.00          |
| 19/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 5744      | 6                             | 5744      | 6                               | 0.00          |
| 19/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 2602      | 3                             | 2602      | 3                               | 0.00          |
| 19/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 2333      | 2                             | 2333      | 2                               | 0.00          |
| 19/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 2464      | 2                             | 2464      | 2                               | 0.00          |
| 19/08/2010 | R209 On 04-August-11   |        |              | Bond Future | 8.14      | 82.5413                       | 8.1370    | 82.5413                         | 0.00          |
| 19/08/2010 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 6453      | 7                             | 6453      | 7                               | 0.00          |
| 19/08/2010 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 6727      | 7                             | 6727      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/08/2010 | R209 On 04-August-11   | 8.45   | Call         | Bond Future  | 6182      | 6                             | 6182      | 6                               | 0.00          |
| 19/08/2010 | R209 On 04-August-11   | 10.10  | Call         | Bond Future  | 15708     | 16                            | 15708     | 16                              | 0.00          |
| 19/08/2010 | R209 On 04-August-11   | 10.10  | Put          | Bond Future  | 890       | 1                             | 890       | 1                               | 1,000.00      |
| 19/08/2010 | R209 On 04-August-11   | 8.45   | Put          | Bond Future  | 3475      | 3                             | 3475      | 3                               | 0.00          |
| 19/08/2010 | R209 On 04-August-11   | 8.55   | Put          | Bond Future  | 3185      | 3                             | 3185      | 3                               | 0.00          |
| 19/08/2010 | R209 On 04-August-11   | 8.50   | Put          | Bond Future  | 3327      | 3                             | 3327      | 3                               | 1,000.00      |
| 19/08/2010 | R210 On 04-November-10 |        |              | Bond Future  | 2.91      | 96.0638                       | 2.9110    | 96.0638                         | 0.00          |
| 19/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future  | 2462      | 2                             | 2462      | 2                               | 0.00          |
| 19/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future  | 3101      | 3                             | 3101      | 3                               | 0.00          |
| 19/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future  | 1818      | 2                             | 1818      | 2                               | 0.00          |
| 19/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R211 On 04-November-10 |        |              | Bond Future  | 2.81      | 98.9416                       | 2.8080    | 98.9416                         | 0.00          |
| 19/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R211 On 04-November-10 | 2.70   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R211 On 04-November-10 | 2.80   | Put          | Bond Future  | 45        | 0                             | 45        | 0                               | 0.00          |
| 19/08/2010 | R211 On 04-November-10 | 2.70   | Put          | Bond Future  | 609       | 1                             | 609       | 1                               | 0.00          |
| 19/08/2010 | R211 On 04-November-10 | 2.75   | Put          | Bond Future  | 327       | 0                             | 327       | 0                               | 0.00          |
| 19/08/2010 | R212 On 04-November-10 |        |              | Bond Future  | 3.02      | 98.2444                       | 3.0160    | 98.2444                         | 0.00          |
| 19/08/2010 | R212 On 04-November-10 | 3.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R212 On 04-November-10 | 3.05   | Call         | Bond Future  | 317       | 0                             | 317       | 0                               | 0.00          |
| 19/08/2010 | R212 On 04-November-10 | 2.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/08/2010 | R212 On 04-November-10 | 2.95   | Put          | Bond Future  | 618       | 1                             | 618       | 1                               | 0.00          |
| 19/08/2010 | R212 On 04-November-10 | 3.05   | Put          | Bond Future  | 1         | 0                             | 1         | 0                               | 0.00          |
| 19/08/2010 | R212 On 04-November-10 | 3.00   | Put          | Bond Future  | 149       | 0                             | 149       | 0                               | 0.00          |
| 19/08/2010 | TRT1 On 04-November-10 |        |              | Index Future | 333.15    | 333.3650                      | 333.1470  | 333.3650                        | 100.00        |
| 19/08/2010 | TRT1 On 03-February-11 |        |              | Index Future | 338.92    | 339.1400                      | 338.9160  | 339.1400                        | 0.00          |
| 20/08/2010 | AL7T On 04-November-10 |        |              | Index Future | 372.13    | 370.3730                      | 372.1280  | 370.3730                        | 38.00         |
| 20/08/2010 | ALBI On 04-November-10 |        |              | Index Future | 343.76    | 342.1020                      | 343.7590  | 342.1020                        | 1,261.00      |
| 20/08/2010 | ALBI On 03-February-11 |        |              | Index Future | 349.60    | 347.9180                      | 349.6020  | 347.9180                        | 0.00          |
| 20/08/2010 | CRD1 On 04-November-10 |        |              | Index Future | 147.41    | 147.0790                      | 147.4130  | 147.0790                        | 2.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2010 | CRD1 On 03-February-11  |        |              | Index Future           | 149.97    | 149.6260                      | 149.9660  | 149.6260                        | 0.00          |
| 20/08/2010 | GOVI On 04-November-10  |        |              | GOVI                   | 344.29    | 342.6930                      | 344.2920  | 342.6930                        | 169.00        |
| 20/08/2010 | GOVI On 04-November-10  | 329.00 | Call         | GOVI                   | 152920    | 14                            | 152920    | 14                              | 0.00          |
| 20/08/2010 | GOVI On 04-November-10  | 329.01 | Call         | GOVI                   | 152820    | 14                            | 152820    | 14                              | 0.00          |
| 20/08/2010 | GOVI On 04-November-10  | 328.99 | Call         | GOVI                   | 153020    | 14                            | 153020    | 14                              | 0.00          |
| 20/08/2010 | GOVI On 04-November-10  | 328.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 20/08/2010 | ILBI On 04-November-10  |        |              | Index Future           | 395.91    | 392.4550                      | 395.9060  | 392.4550                        | 507.00        |
| 20/08/2010 | ILBI On 03-February-11  |        |              | Index Future           | 402.53    | 399.0140                      | 402.5250  | 399.0140                        | 0.00          |
| 20/08/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap     | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 20/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 20/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 20/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 20/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 20/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 20/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 20/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.33      | 93.6800                       | 6.3300    | 93.6800                         | 1,000.00      |
| 20/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.25      | 93.7500                       | 6.2500    | 93.7500                         | 0.00          |
| 20/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.20      | 93.8000                       | 6.2000    | 93.8000                         | 0.00          |
| 20/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.17      | 93.8200                       | 6.1700    | 93.8200                         | 0.00          |
| 20/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.16      | 93.8200                       | 6.1600    | 93.8200                         | 0.00          |
| 20/08/2010 | JBAF On 16-February-11  |        |              | Jibar Tradeable Future | 6.18      | 93.8100                       | 6.1800    | 93.8100                         | 0.00          |
| 20/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.18      | 93.7900                       | 6.1800    | 93.7900                         | 5,500.00      |
| 20/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.27      | 93.6800                       | 6.2700    | 93.6800                         | 4,500.00      |
| 20/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.42      | 93.5200                       | 6.4200    | 93.5200                         | 6,000.00      |
| 20/08/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.62      | 93.3200                       | 6.6200    | 93.3200                         | 5,000.00      |
| 20/08/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.85      | 93.0800                       | 6.8500    | 93.0800                         | 0.00          |
| 20/08/2010 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 7.01      | 92.9200                       | 7.0100    | 92.9200                         | 0.00          |
| 20/08/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 20/08/2010 | JN02 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/08/2010 | JN02 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2010 | JN02 On 04-November-10 | 8.00   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | JN02 On 04-November-10 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | JN02 On 04-November-10 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/08/2010 | JN02 On 04-November-10 | 8.00   | Put          | JNOTE        | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 20/08/2010 | JN02 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | JN05 On 04-November-10 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/08/2010 | JN05 On 04-November-10 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | JN05 On 04-November-10 | 8.00   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | JN05 On 04-November-10 | 8.25   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | JN05 On 04-November-10 | 8.25   | Put          | JNOTE        | 750000    | 1                             | 750000    | 1                               | 0.00          |
| 20/08/2010 | JN05 On 04-November-10 | 8.00   | Put          | JNOTE        | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 20/08/2010 | JN05 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | JN10 On 04-November-10 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 20/08/2010 | JN10 On 04-November-10 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | JN10 On 04-November-10 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/08/2010 | JN10 On 04-November-10 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | JN10 On 04-November-10 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 20/08/2010 | JN10 On 04-November-10 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | JN10 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | OTH1 On 04-November-10 |        |              | Index Future | 334.92    | 332.9800                      | 334.9230  | 332.9800                        | 3.00          |
| 20/08/2010 | OTH1 On 03-February-11 |        |              | Index Future | 340.72    | 338.7460                      | 340.7210  | 338.7460                        | 0.00          |
| 20/08/2010 | R157 On 04-November-10 |        |              | Bond Future  | 7.30      | 126.7317                      | 7.2970    | 126.7317                        | 5,192.00      |
| 20/08/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future  | 5449      | 5                             | 5449      | 5                               | 0.00          |
| 20/08/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future  | 5663      | 5                             | 5663      | 5                               | 0.00          |
| 20/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future  | 1547      | 1                             | 1547      | 1                               | 500.00        |
| 20/08/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future  | 5235      | 5                             | 5235      | 5                               | 0.00          |
| 20/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future  | 32        | 0                             | 32        | 0                               | 0.00          |
| 20/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future  | 610       | 1                             | 610       | 1                               | 0.00          |
| 20/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future  | 22        | 0                             | 22        | 0                               | 0.00          |
| 20/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future  | 27        | 0                             | 27        | 0                               | 0.00          |
| 20/08/2010 | R157 On 03-February-11 |        |              | Bond Future  | 7.31      | 128.9863                      | 7.3080    | 128.9863                        | 0.00          |
| 20/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future  | 3119      | 3                             | 3119      | 3                               | 0.00          |
| 20/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future  | 2953      | 3                             | 2953      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future | 3288      | 3                             | 3288      | 3                               | 0.00          |
| 20/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future | 501       | 1                             | 501       | 1                               | 0.00          |
| 20/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future | 595       | 1                             | 595       | 1                               | 0.00          |
| 20/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future | 546       | 1                             | 546       | 1                               | 0.00          |
| 20/08/2010 | R157 On 05-May-11      |        |              | Bond Future | 7.34      | 124.3377                      | 7.3440    | 124.3377                        | 0.00          |
| 20/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future | 2729      | 3                             | 2729      | 3                               | 0.00          |
| 20/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future | 2872      | 3                             | 2872      | 3                               | 0.00          |
| 20/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future | 2590      | 2                             | 2590      | 2                               | 0.00          |
| 20/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future | 1116      | 1                             | 1116      | 1                               | 0.00          |
| 20/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future | 988       | 1                             | 988       | 1                               | 0.00          |
| 20/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future | 1050      | 1                             | 1050      | 1                               | 0.00          |
| 20/08/2010 | R186 On 04-November-10 |        |              | Bond Future | 7.94      | 126.1474                      | 7.9360    | 126.1474                        | 17,620.00     |
| 20/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 12805     | 12                            | 12805     | 12                              | 0.00          |
| 20/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 13239     | 12                            | 13239     | 12                              | 0.00          |
| 20/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 8453      | 8                             | 8453      | 8                               | 10,900.00     |
| 20/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 12369     | 11                            | 12369     | 11                              | 0.00          |
| 20/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 90        | 0                             | 90        | 0                               | 0.00          |
| 20/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 330       | 0                             | 330       | 0                               | 0.00          |
| 20/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 67        | 0                             | 67        | 0                               | 0.00          |
| 20/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 78        | 0                             | 78        | 0                               | 0.00          |
| 20/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 7.96      | 123.1063                      | 7.9570    | 123.1063                        | 0.00          |
| 20/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 10855     | 10                            | 10855     | 10                              | 0.00          |
| 20/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 11256     | 10                            | 11256     | 10                              | 0.00          |
| 20/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 10456     | 10                            | 10456     | 10                              | 0.00          |
| 20/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 763       | 1                             | 763       | 1                               | 0.00          |
| 20/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 650       | 1                             | 650       | 1                               | 0.00          |
| 20/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 704       | 1                             | 704       | 1                               | 0.00          |
| 20/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 7.99      | 125.1652                      | 7.9920    | 125.1652                        | 0.00          |
| 20/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 9233      | 8                             | 9233      | 8                               | 0.00          |
| 20/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 8873      | 8                             | 8873      | 8                               | 0.00          |
| 20/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 9597      | 9                             | 9597      | 9                               | 0.00          |
| 20/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 1728      | 2                             | 1728      | 2                               | 0.00          |
| 20/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 1937      | 2                             | 1937      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 1829      | 2                             | 1829      | 2                               | 0.00          |
| 20/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.58      | 111.3919                      | 1.5780    | 111.3919                        | 0.00          |
| 20/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 428       | 0                             | 428       | 0                               | 0.00          |
| 20/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 552       | 0                             | 552       | 0                               | 0.00          |
| 20/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 304       | 0                             | 304       | 0                               | 0.00          |
| 20/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 2.82      | 130.2285                      | 2.8210    | 130.2285                        | 0.00          |
| 20/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 2870      | 2                             | 2870      | 2                               | 0.00          |
| 20/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 2250      | 1                             | 2250      | 1                               | 0.00          |
| 20/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 3487      | 2                             | 3487      | 2                               | 0.00          |
| 20/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.20      | 108.5980                      | 7.2010    | 108.5980                        | 1,464.00      |
| 20/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 4595      | 4                             | 4595      | 4                               | 0.00          |
| 20/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 4764      | 5                             | 4764      | 5                               | 0.00          |
| 20/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 4426      | 4                             | 4426      | 4                               | 0.00          |
| 20/08/2010 | R201 On 04-November-10 | 7.50   | Call         | Bond Future | 1441      | 1                             | 1441      | 1                               | 0.00          |
| 20/08/2010 | R201 On 04-November-10 | 7.25   | Call         | Bond Future | 864       | 1                             | 864       | 1                               | 140.00        |
| 20/08/2010 | R201 On 04-November-10 | 8.00   | Call         | Bond Future | 2928      | 3                             | 2928      | 3                               | 0.00          |
| 20/08/2010 | R201 On 04-November-10 | 6.75   | Call         | Bond Future | 191       | 0                             | 191       | 0                               | 420.00        |
| 20/08/2010 | R201 On 04-November-10 | 8.00   | Put          | Bond Future | 80        | 0                             | 80        | 0                               | 420.00        |
| 20/08/2010 | R201 On 04-November-10 | 6.75   | Put          | Bond Future | 1842      | 2                             | 1842      | 2                               | 0.00          |
| 20/08/2010 | R201 On 04-November-10 | 7.50   | Put          | Bond Future | 364       | 0                             | 364       | 0                               | 140.00        |
| 20/08/2010 | R201 On 04-November-10 | 7.25   | Put          | Bond Future | 687       | 1                             | 687       | 1                               | 0.00          |
| 20/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 20/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 20/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 20/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.20      | 106.1106                      | 7.2020    | 106.1106                        | 0.00          |
| 20/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 2974      | 3                             | 2974      | 3                               | 0.00          |
| 20/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 2835      | 3                             | 2835      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 3115      | 3                             | 3115      | 3                               | 0.00          |
| 20/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 256       | 0                             | 256       | 0                               | 0.00          |
| 20/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 309       | 0                             | 309       | 0                               | 0.00          |
| 20/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 281       | 0                             | 281       | 0                               | 0.00          |
| 20/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.23      | 107.9000                      | 7.2340    | 107.9000                        | 0.00          |
| 20/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 2330      | 2                             | 2330      | 2                               | 0.00          |
| 20/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 2446      | 2                             | 2446      | 2                               | 0.00          |
| 20/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 2217      | 2                             | 2217      | 2                               | 0.00          |
| 20/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 728       | 1                             | 728       | 1                               | 0.00          |
| 20/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 640       | 1                             | 640       | 1                               | 0.00          |
| 20/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 682       | 1                             | 682       | 1                               | 0.00          |
| 20/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.74      | 111.3051                      | 2.7420    | 111.3051                        | 0.00          |
| 20/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 5455      | 3                             | 5455      | 3                               | 0.00          |
| 20/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 4593      | 2                             | 4593      | 2                               | 0.00          |
| 20/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 6309      | 4                             | 6309      | 4                               | 0.00          |
| 20/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 7.81      | 103.2085                      | 7.8090    | 103.2085                        | 2,215.00      |
| 20/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 7320      | 7                             | 7320      | 7                               | 0.00          |
| 20/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 7082      | 7                             | 7082      | 7                               | 0.00          |
| 20/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 7558      | 7                             | 7558      | 7                               | 0.00          |
| 20/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 20/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 20/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 20/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 7.84      | 105.0519                      | 7.8410    | 105.0519                        | 0.00          |
| 20/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 3986      | 4                             | 3986      | 4                               | 0.00          |
| 20/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 4182      | 4                             | 4182      | 4                               | 0.00          |
| 20/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 3793      | 4                             | 3793      | 4                               | 0.00          |
| 20/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 721       | 1                             | 721       | 1                               | 0.00          |
| 20/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 616       | 1                             | 616       | 1                               | 0.00          |
| 20/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 667       | 1                             | 667       | 1                               | 0.00          |
| 20/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 7.89      | 102.6471                      | 7.8940    | 102.6471                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 3211      | 3                             | 3211      | 3                               | 0.00          |
| 20/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 3049      | 3                             | 3049      | 3                               | 0.00          |
| 20/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 3376      | 3                             | 3376      | 3                               | 0.00          |
| 20/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 1381      | 2                             | 1381      | 2                               | 0.00          |
| 20/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 1541      | 2                             | 1541      | 2                               | 0.00          |
| 20/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 1459      | 2                             | 1459      | 2                               | 0.00          |
| 20/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 7.89      | 103.2508                      | 7.8850    | 103.2508                        | 2,476.00      |
| 20/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 7740      | 7                             | 7740      | 7                               | 0.00          |
| 20/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 8002      | 8                             | 8002      | 8                               | 0.00          |
| 20/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 7477      | 7                             | 7477      | 7                               | 0.00          |
| 20/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 20/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 20/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 20/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 7.91      | 101.0615                      | 7.9140    | 101.0615                        | 0.00          |
| 20/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 4211      | 4                             | 4211      | 4                               | 0.00          |
| 20/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 4002      | 4                             | 4002      | 4                               | 0.00          |
| 20/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 4424      | 4                             | 4424      | 4                               | 0.00          |
| 20/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 823       | 1                             | 823       | 1                               | 0.00          |
| 20/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 956       | 1                             | 956       | 1                               | 0.00          |
| 20/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 887       | 1                             | 887       | 1                               | 0.00          |
| 20/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 7.97      | 102.7487                      | 7.9650    | 102.7487                        | 0.00          |
| 20/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 4307      | 4                             | 4307      | 4                               | 0.00          |
| 20/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 4505      | 4                             | 4505      | 4                               | 0.00          |
| 20/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 4113      | 4                             | 4113      | 4                               | 0.00          |
| 20/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 1425      | 2                             | 1425      | 2                               | 0.00          |
| 20/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 1274      | 1                             | 1274      | 1                               | 0.00          |
| 20/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 1347      | 2                             | 1347      | 2                               | 0.00          |
| 20/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 7.08      | 103.3837                      | 7.0840    | 103.3837                        | 0.00          |
| 20/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 3913      | 4                             | 3913      | 4                               | 0.00          |
| 20/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 4046      | 4                             | 4046      | 4                               | 0.00          |
| 20/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 3779      | 4                             | 3779      | 4                               | 0.00          |
| 20/08/2010 | R206 On 04-November-10 | 7.25   | Call         | Bond Future | 859       | 1                             | 859       | 1                               | 150.00        |
| 20/08/2010 | R206 On 04-November-10 | 8.00   | Call         | Bond Future | 2587      | 2                             | 2587      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2010 | R206 On 04-November-10 | 6.75   | Call         | Bond Future | 221       | 0                             | 221       | 0                               | 450.00        |
| 20/08/2010 | R206 On 04-November-10 | 8.00   | Put          | Bond Future | 38        | 0                             | 38        | 0                               | 450.00        |
| 20/08/2010 | R206 On 04-November-10 | 6.75   | Put          | Bond Future | 1171      | 1                             | 1171      | 1                               | 0.00          |
| 20/08/2010 | R206 On 04-November-10 | 7.25   | Put          | Bond Future | 391       | 0                             | 391       | 0                               | 150.00        |
| 20/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 20/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 20/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 20/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 7.07      | 101.4512                      | 7.0720    | 101.4512                        | 0.00          |
| 20/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 2583      | 2                             | 2583      | 2                               | 0.00          |
| 20/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 2694      | 3                             | 2694      | 3                               | 0.00          |
| 20/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 2473      | 2                             | 2473      | 2                               | 0.00          |
| 20/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 199       | 0                             | 199       | 0                               | 0.00          |
| 20/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 165       | 0                             | 165       | 0                               | 0.00          |
| 20/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 181       | 0                             | 181       | 0                               | 0.00          |
| 20/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 7.10      | 103.1621                      | 7.1040    | 103.1621                        | 0.00          |
| 20/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1580      | 1                             | 1580      | 1                               | 0.00          |
| 20/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1500      | 1                             | 1500      | 1                               | 0.00          |
| 20/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1663      | 2                             | 1663      | 2                               | 0.00          |
| 20/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 591       | 1                             | 591       | 1                               | 0.00          |
| 20/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 667       | 1                             | 667       | 1                               | 0.00          |
| 20/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 627       | 1                             | 627       | 1                               | 0.00          |
| 20/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 7.92      | 97.4446                       | 7.9220    | 97.4446                         | 800.00        |
| 20/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 7915      | 7                             | 7915      | 7                               | 0.00          |
| 20/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 7641      | 7                             | 7641      | 7                               | 0.00          |
| 20/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 8188      | 8                             | 8188      | 8                               | 0.00          |
| 20/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 20/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 49        | 0                             | 49        | 0                               | 0.00          |
| 20/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 42        | 0                             | 42        | 0                               | 0.00          |
| 20/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 7.95      | 95.5481                       | 7.9470    | 95.5481                         | 0.00          |
| 20/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 5416      | 5                             | 5416      | 5                               | 0.00          |
| 20/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 5181      | 5                             | 5181      | 5                               | 0.00          |
| 20/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 5654      | 5                             | 5654      | 5                               | 0.00          |
| 20/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 599       | 1                             | 599       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 701       | 1                             | 701       | 1                               | 0.00          |
| 20/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 648       | 1                             | 648       | 1                               | 0.00          |
| 20/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 8.00      | 97.1485                       | 7.9960    | 97.1485                         | 0.00          |
| 20/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 4474      | 4                             | 4474      | 4                               | 0.00          |
| 20/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 4680      | 4                             | 4680      | 4                               | 0.00          |
| 20/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 4270      | 4                             | 4270      | 4                               | 0.00          |
| 20/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 1597      | 2                             | 1597      | 2                               | 0.00          |
| 20/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 1431      | 2                             | 1431      | 2                               | 0.00          |
| 20/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 1512      | 2                             | 1512      | 2                               | 0.00          |
| 20/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 7.93      | 91.8641                       | 7.9310    | 91.8641                         | 6,835.00      |
| 20/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 8251      | 8                             | 8251      | 8                               | 0.00          |
| 20/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 8537      | 8                             | 8537      | 8                               | 0.00          |
| 20/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 7964      | 7                             | 7964      | 7                               | 0.00          |
| 20/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 45        | 0                             | 45        | 0                               | 0.00          |
| 20/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 20/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 20/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 7.96      | 93.5081                       | 7.9560    | 93.5081                         | 0.00          |
| 20/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 5685      | 5                             | 5685      | 5                               | 0.00          |
| 20/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 5934      | 5                             | 5934      | 5                               | 0.00          |
| 20/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 5438      | 5                             | 5438      | 5                               | 0.00          |
| 20/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 761       | 1                             | 761       | 1                               | 0.00          |
| 20/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 652       | 1                             | 652       | 1                               | 0.00          |
| 20/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 704       | 1                             | 704       | 1                               | 0.00          |
| 20/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 8.00      | 91.6716                       | 7.9980    | 91.6716                         | 0.00          |
| 20/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 4722      | 4                             | 4722      | 4                               | 0.00          |
| 20/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 4507      | 4                             | 4507      | 4                               | 0.00          |
| 20/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 4940      | 5                             | 4940      | 5                               | 0.00          |
| 20/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 1504      | 2                             | 1504      | 2                               | 0.00          |
| 20/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 1681      | 2                             | 1681      | 2                               | 0.00          |
| 20/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 1590      | 2                             | 1590      | 2                               | 0.00          |
| 20/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 7.96      | 81.4033                       | 7.9600    | 81.4033                         | 13,506.00     |
| 20/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 8914      | 8                             | 8914      | 8                               | 0.00          |
| 20/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 9277      | 9                             | 9277      | 9                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 8551      | 8                             | 8551      | 8                               | 0.00          |
| 20/08/2010 | R209 On 04-November-10 | 8.25   | Call         | Bond Future | 3690      | 3                             | 3690      | 3                               | 54.00         |
| 20/08/2010 | R209 On 04-November-10 | 9.25   | Call         | Bond Future | 10719     | 10                            | 10719     | 10                              | 0.00          |
| 20/08/2010 | R209 On 04-November-10 | 7.75   | Call         | Bond Future | 1227      | 1                             | 1227      | 1                               | 162.00        |
| 20/08/2010 | R209 On 04-November-10 | 8.50   | Call         | Bond Future | 5330      | 5                             | 5330      | 5                               | 0.00          |
| 20/08/2010 | R209 On 04-November-10 | 8.50   | Put          | Bond Future | 578       | 1                             | 578       | 1                               | 54.00         |
| 20/08/2010 | R209 On 04-November-10 | 8.25   | Put          | Bond Future | 1082      | 1                             | 1082      | 1                               | 0.00          |
| 20/08/2010 | R209 On 04-November-10 | 9.25   | Put          | Bond Future | 72        | 0                             | 72        | 0                               | 162.00        |
| 20/08/2010 | R209 On 04-November-10 | 7.75   | Put          | Bond Future | 3202      | 4                             | 3202      | 4                               | 0.00          |
| 20/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 171       | 0                             | 171       | 0                               | 0.00          |
| 20/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 128       | 0                             | 128       | 0                               | 0.00          |
| 20/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 148       | 0                             | 148       | 0                               | 0.00          |
| 20/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 7.98      | 82.8606                       | 7.9770    | 82.8606                         | 0.00          |
| 20/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 9273      | 9                             | 9273      | 9                               | 0.00          |
| 20/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 9605      | 9                             | 9605      | 9                               | 0.00          |
| 20/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 8941      | 8                             | 8941      | 8                               | 0.00          |
| 20/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 731       | 1                             | 731       | 1                               | 0.00          |
| 20/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 627       | 1                             | 627       | 1                               | 0.00          |
| 20/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 677       | 1                             | 677       | 1                               | 0.00          |
| 20/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 8.00      | 81.0965                       | 8.0030    | 81.0965                         | 0.00          |
| 20/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 6545      | 6                             | 6545      | 6                               | 0.00          |
| 20/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 6841      | 6                             | 6841      | 6                               | 0.00          |
| 20/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 6252      | 6                             | 6252      | 6                               | 0.00          |
| 20/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 2332      | 3                             | 2332      | 3                               | 0.00          |
| 20/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 2085      | 2                             | 2085      | 2                               | 0.00          |
| 20/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 2205      | 2                             | 2205      | 2                               | 0.00          |
| 20/08/2010 | R209 On 04-August-11   |        |              | Bond Future | 8.04      | 82.3008                       | 8.0380    | 82.3008                         | 0.00          |
| 20/08/2010 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 7020      | 6                             | 7020      | 6                               | 0.00          |
| 20/08/2010 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 7304      | 7                             | 7304      | 7                               | 0.00          |
| 20/08/2010 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 6737      | 6                             | 6737      | 6                               | 0.00          |
| 20/08/2010 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 16494     | 16                            | 16494     | 16                              | 0.00          |
| 20/08/2010 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 789       | 1                             | 789       | 1                               | 1,000.00      |
| 20/08/2010 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3142      | 3                             | 3142      | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2010 | R209 On 04-August-11   | 8.55   | Put          | Bond Future  | 2875      | 3                             | 2875      | 3                               | 0.00          |
| 20/08/2010 | R209 On 04-August-11   | 8.50   | Put          | Bond Future  | 3006      | 3                             | 3006      | 3                               | 1,000.00      |
| 20/08/2010 | R210 On 04-November-10 |        |              | Bond Future  | 2.80      | 96.0638                       | 2.8000    | 96.0638                         | 0.00          |
| 20/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future  | 3944      | 2                             | 3944      | 2                               | 0.00          |
| 20/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future  | 4583      | 3                             | 4583      | 3                               | 0.00          |
| 20/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future  | 3300      | 2                             | 3300      | 2                               | 0.00          |
| 20/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R211 On 04-November-10 |        |              | Bond Future  | 2.69      | 98.9360                       | 2.6940    | 98.9360                         | 0.00          |
| 20/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future  | 316       | 0                             | 316       | 0                               | 0.00          |
| 20/08/2010 | R211 On 04-November-10 | 2.70   | Call         | Bond Future  | 34        | 0                             | 34        | 0                               | 0.00          |
| 20/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future  | 598       | 0                             | 598       | 0                               | 0.00          |
| 20/08/2010 | R211 On 04-November-10 | 2.80   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R211 On 04-November-10 | 2.70   | Put          | Bond Future  | 0         | 1                             | 0         | 1                               | 0.00          |
| 20/08/2010 | R211 On 04-November-10 | 2.75   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R212 On 04-November-10 |        |              | Bond Future  | 2.95      | 98.2351                       | 2.9450    | 98.2351                         | 0.00          |
| 20/08/2010 | R212 On 04-November-10 | 3.00   | Call         | Bond Future  | 515       | 0                             | 515       | 0                               | 0.00          |
| 20/08/2010 | R212 On 04-November-10 | 3.05   | Call         | Bond Future  | 981       | 0                             | 981       | 0                               | 0.00          |
| 20/08/2010 | R212 On 04-November-10 | 2.95   | Call         | Bond Future  | 47        | 0                             | 47        | 0                               | 0.00          |
| 20/08/2010 | R212 On 04-November-10 | 2.95   | Put          | Bond Future  | 0         | 1                             | 0         | 1                               | 0.00          |
| 20/08/2010 | R212 On 04-November-10 | 3.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | R212 On 04-November-10 | 3.00   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2010 | TRT1 On 04-November-10 |        |              | Index Future | 334.71    | 333.1470                      | 334.7050  | 333.1470                        | 100.00        |
| 20/08/2010 | TRT1 On 03-February-11 |        |              | Index Future | 340.50    | 338.9160                      | 340.5000  | 338.9160                        | 0.00          |
| 23/08/2010 | AL7T On 04-November-10 |        |              | Index Future | 370.98    | 372.1280                      | 370.9840  | 372.1280                        | 38.00         |
| 23/08/2010 | ALBI On 04-November-10 |        |              | Index Future | 342.77    | 343.7590                      | 342.7720  | 343.7590                        | 1,261.00      |
| 23/08/2010 | ALBI On 03-February-11 |        |              | Index Future | 348.60    | 349.6020                      | 348.5970  | 349.6020                        | 0.00          |
| 23/08/2010 | CRD1 On 04-November-10 |        |              | Index Future | 149.69    | 147.4130                      | 149.6870  | 147.4130                        | 2.00          |
| 23/08/2010 | CRD1 On 03-February-11 |        |              | Index Future | 152.37    | 149.9660                      | 152.3730  | 149.9660                        | 0.00          |
| 23/08/2010 | GOVI On 04-November-10 |        |              | GOVI         | 343.33    | 344.2920                      | 343.3270  | 344.2920                        | 169.00        |
| 23/08/2010 | GOVI On 04-November-10 | 329.00 | Call         | GOVI         | 143270    | 15                            | 143270    | 15                              | 0.00          |
| 23/08/2010 | GOVI On 04-November-10 | 328.99 | Call         | GOVI         | 143370    | 15                            | 143370    | 15                              | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2010 | GOVI On 04-November-10  | 329.01 | Call         | GOVI                   | 143170    | 15                            | 143170    | 15                              | 0.00          |
| 23/08/2010 | GOVI On 04-November-10  | 329.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | GOVI On 04-November-10  | 328.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | GOVI On 04-November-10  | 329.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 23/08/2010 | ILBI On 04-November-10  |        |              | Index Future           | 396.00    | 395.9060                      | 396.0030  | 395.9060                        | 507.00        |
| 23/08/2010 | ILBI On 03-February-11  |        |              | Index Future           | 402.63    | 402.5250                      | 402.6270  | 402.5250                        | 0.00          |
| 23/08/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap     | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 23/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 23/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 23/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 23/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 23/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 23/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 23/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.30      | 93.6700                       | 6.3000    | 93.6700                         | 1,000.00      |
| 23/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.25      | 93.7500                       | 6.2500    | 93.7500                         | 0.00          |
| 23/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.20      | 93.8000                       | 6.2000    | 93.8000                         | 0.00          |
| 23/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.17      | 93.8300                       | 6.1700    | 93.8300                         | 0.00          |
| 23/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.16      | 93.8400                       | 6.1600    | 93.8400                         | 0.00          |
| 23/08/2010 | JBAF On 16-February-11  |        |              | Jibar Tradeable Future | 6.18      | 93.8200                       | 6.1800    | 93.8200                         | 0.00          |
| 23/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.17      | 93.8200                       | 6.1700    | 93.8200                         | 5,500.00      |
| 23/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.25      | 93.7300                       | 6.2500    | 93.7300                         | 4,500.00      |
| 23/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.39      | 93.5800                       | 6.3900    | 93.5800                         | 6,000.00      |
| 23/08/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.58      | 93.3800                       | 6.5800    | 93.3800                         | 5,000.00      |
| 23/08/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.82      | 93.1500                       | 6.8200    | 93.1500                         | 0.00          |
| 23/08/2010 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 7.00      | 92.9900                       | 7.0000    | 92.9900                         | 0.00          |
| 23/08/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 23/08/2010 | JN02 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 23/08/2010 | JN02 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | JN02 On 04-November-10  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | JN02 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | JN02 On 04-November-10  | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 23/08/2010 | JN02 On 04-November-10  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2010 | JN02 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | JN05 On 04-November-10 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 23/08/2010 | JN05 On 04-November-10 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | JN05 On 04-November-10 | 8.25   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | JN05 On 04-November-10 | 8.00   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | JN05 On 04-November-10 | 8.00   | Put          | JNOTE        | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 23/08/2010 | JN05 On 04-November-10 | 8.25   | Put          | JNOTE        | 750000    | 1                             | 750000    | 1                               | 0.00          |
| 23/08/2010 | JN05 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | JN10 On 04-November-10 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 23/08/2010 | JN10 On 04-November-10 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | JN10 On 04-November-10 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | JN10 On 04-November-10 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 23/08/2010 | JN10 On 04-November-10 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | JN10 On 04-November-10 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 23/08/2010 | JN10 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | OTH1 On 04-November-10 |        |              | Index Future | 339.40    | 334.9230                      | 339.4030  | 334.9230                        | 3.00          |
| 23/08/2010 | OTH1 On 03-February-11 |        |              | Index Future | 345.49    | 340.7210                      | 345.4930  | 340.7210                        | 0.00          |
| 23/08/2010 | R157 On 04-November-10 |        |              | Bond Future  | 7.35      | 126.9771                      | 7.3490    | 126.9771                        | 5,192.00      |
| 23/08/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future  | 5211      | 5                             | 5211      | 5                               | 0.00          |
| 23/08/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future  | 5425      | 6                             | 5425      | 6                               | 0.00          |
| 23/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future  | 1375      | 2                             | 1375      | 2                               | 500.00        |
| 23/08/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future  | 4997      | 5                             | 4997      | 5                               | 0.00          |
| 23/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future  | 35        | 0                             | 35        | 0                               | 0.00          |
| 23/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future  | 679       | 1                             | 679       | 1                               | 0.00          |
| 23/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future  | 25        | 0                             | 25        | 0                               | 0.00          |
| 23/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future  | 30        | 0                             | 30        | 0                               | 0.00          |
| 23/08/2010 | R157 On 03-February-11 |        |              | Bond Future  | 7.36      | 129.2371                      | 7.3640    | 129.2371                        | 0.00          |
| 23/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future  | 2924      | 3                             | 2924      | 3                               | 0.00          |
| 23/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future  | 3089      | 3                             | 3089      | 3                               | 0.00          |
| 23/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future  | 2762      | 3                             | 2762      | 3                               | 0.00          |
| 23/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future  | 650       | 1                             | 650       | 1                               | 0.00          |
| 23/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future  | 548       | 1                             | 548       | 1                               | 0.00          |
| 23/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future  | 597       | 1                             | 597       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2010 | R157 On 05-May-11      |        |              | Bond Future | 7.40      | 124.5919                      | 7.4040    | 124.5919                        | 0.00          |
| 23/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future | 2558      | 3                             | 2558      | 3                               | 0.00          |
| 23/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future | 2424      | 3                             | 2424      | 3                               | 0.00          |
| 23/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future | 2697      | 3                             | 2697      | 3                               | 0.00          |
| 23/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future | 1063      | 1                             | 1063      | 1                               | 0.00          |
| 23/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future | 1200      | 1                             | 1200      | 1                               | 0.00          |
| 23/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future | 1129      | 1                             | 1129      | 1                               | 0.00          |
| 23/08/2010 | R186 On 04-November-10 |        |              | Bond Future | 7.99      | 127.1172                      | 7.9870    | 127.1172                        | 17,620.00     |
| 23/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 12278     | 13                            | 12278     | 13                              | 0.00          |
| 23/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 12711     | 13                            | 12711     | 13                              | 0.00          |
| 23/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 7952      | 8                             | 7952      | 8                               | 10,900.00     |
| 23/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 11843     | 12                            | 11843     | 12                              | 0.00          |
| 23/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 97        | 0                             | 97        | 0                               | 0.00          |
| 23/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 362       | 0                             | 362       | 0                               | 0.00          |
| 23/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 72        | 0                             | 72        | 0                               | 0.00          |
| 23/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 84        | 0                             | 84        | 0                               | 0.00          |
| 23/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 8.01      | 124.0851                      | 8.0090    | 124.0851                        | 0.00          |
| 23/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 10373     | 11                            | 10373     | 11                              | 0.00          |
| 23/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 9979      | 10                            | 9979      | 10                              | 0.00          |
| 23/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 10770     | 11                            | 10770     | 11                              | 0.00          |
| 23/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 701       | 1                             | 701       | 1                               | 0.00          |
| 23/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 823       | 1                             | 823       | 1                               | 0.00          |
| 23/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 759       | 1                             | 759       | 1                               | 0.00          |
| 23/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 8.05      | 126.1709                      | 8.0470    | 126.1709                        | 0.00          |
| 23/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 8793      | 9                             | 8793      | 9                               | 0.00          |
| 23/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 9150      | 10                            | 9150      | 10                              | 0.00          |
| 23/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 8439      | 9                             | 8439      | 9                               | 0.00          |
| 23/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 2064      | 2                             | 2064      | 2                               | 0.00          |
| 23/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 1842      | 2                             | 1842      | 2                               | 0.00          |
| 23/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 1950      | 2                             | 1950      | 2                               | 0.00          |
| 23/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.63      | 111.6011                      | 1.6340    | 111.6011                        | 0.00          |
| 23/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 288       | 0                             | 288       | 0                               | 0.00          |
| 23/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 164       | 0                             | 164       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 412       | 1                             | 412       | 1                               | 0.00          |
| 23/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 2.80      | 131.4541                      | 2.8010    | 131.4541                        | 0.00          |
| 23/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 3125      | 3                             | 3125      | 3                               | 0.00          |
| 23/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 3741      | 3                             | 3741      | 3                               | 0.00          |
| 23/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 2505      | 2                             | 2505      | 2                               | 0.00          |
| 23/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.24      | 108.7899                      | 7.2430    | 108.7899                        | 1,464.00      |
| 23/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 4444      | 5                             | 4444      | 5                               | 0.00          |
| 23/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 4612      | 5                             | 4612      | 5                               | 0.00          |
| 23/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 4275      | 4                             | 4275      | 4                               | 0.00          |
| 23/08/2010 | R201 On 04-November-10 | 7.50   | Call         | Bond Future | 1321      | 1                             | 1321      | 1                               | 0.00          |
| 23/08/2010 | R201 On 04-November-10 | 7.25   | Call         | Bond Future | 769       | 1                             | 769       | 1                               | 140.00        |
| 23/08/2010 | R201 On 04-November-10 | 8.00   | Call         | Bond Future | 2782      | 3                             | 2782      | 3                               | 0.00          |
| 23/08/2010 | R201 On 04-November-10 | 6.75   | Call         | Bond Future | 155       | 0                             | 155       | 0                               | 420.00        |
| 23/08/2010 | R201 On 04-November-10 | 8.00   | Put          | Bond Future | 86        | 0                             | 86        | 0                               | 420.00        |
| 23/08/2010 | R201 On 04-November-10 | 6.75   | Put          | Bond Future | 1958      | 2                             | 1958      | 2                               | 0.00          |
| 23/08/2010 | R201 On 04-November-10 | 7.50   | Put          | Bond Future | 396       | 0                             | 396       | 0                               | 140.00        |
| 23/08/2010 | R201 On 04-November-10 | 7.25   | Put          | Bond Future | 744       | 1                             | 744       | 1                               | 0.00          |
| 23/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 23/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 23/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 14        | 0                             | 14        | 0                               | 0.00          |
| 23/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.25      | 106.3058                      | 7.2470    | 106.3058                        | 0.00          |
| 23/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 2840      | 3                             | 2840      | 3                               | 0.00          |
| 23/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 2980      | 3                             | 2980      | 3                               | 0.00          |
| 23/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 2703      | 3                             | 2703      | 3                               | 0.00          |
| 23/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 331       | 0                             | 331       | 0                               | 0.00          |
| 23/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 276       | 0                             | 276       | 0                               | 0.00          |
| 23/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 301       | 0                             | 301       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.28      | 108.0996                      | 7.2830    | 108.0996                        | 0.00          |
| 23/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 2215      | 2                             | 2215      | 2                               | 0.00          |
| 23/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 2104      | 2                             | 2104      | 2                               | 0.00          |
| 23/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 2328      | 2                             | 2328      | 2                               | 0.00          |
| 23/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 680       | 1                             | 680       | 1                               | 0.00          |
| 23/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 772       | 1                             | 772       | 1                               | 0.00          |
| 23/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 725       | 1                             | 725       | 1                               | 0.00          |
| 23/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.74      | 113.5071                      | 2.7420    | 113.5071                        | 0.00          |
| 23/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 5455      | 5                             | 5455      | 5                               | 0.00          |
| 23/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 6309      | 6                             | 6309      | 6                               | 0.00          |
| 23/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 4593      | 5                             | 4593      | 5                               | 0.00          |
| 23/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 7.87      | 103.5420                      | 7.8710    | 103.5420                        | 2,215.00      |
| 23/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 6995      | 7                             | 6995      | 7                               | 0.00          |
| 23/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 6757      | 7                             | 6757      | 7                               | 0.00          |
| 23/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 7232      | 8                             | 7232      | 8                               | 0.00          |
| 23/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 23/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 23/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 23/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 7.91      | 105.3905                      | 7.9060    | 105.3905                        | 0.00          |
| 23/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 3720      | 4                             | 3720      | 4                               | 0.00          |
| 23/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 3532      | 4                             | 3532      | 4                               | 0.00          |
| 23/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 3912      | 4                             | 3912      | 4                               | 0.00          |
| 23/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 680       | 1                             | 680       | 1                               | 0.00          |
| 23/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 793       | 1                             | 793       | 1                               | 0.00          |
| 23/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 734       | 1                             | 734       | 1                               | 0.00          |
| 23/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 7.96      | 102.9896                      | 7.9620    | 102.9896                        | 0.00          |
| 23/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 2988      | 3                             | 2988      | 3                               | 0.00          |
| 23/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 3148      | 3                             | 3148      | 3                               | 0.00          |
| 23/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 2832      | 3                             | 2832      | 3                               | 0.00          |
| 23/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 1662      | 2                             | 1662      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 1491      | 1                             | 1491      | 1                               | 0.00          |
| 23/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 1574      | 1                             | 1574      | 1                               | 0.00          |
| 23/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 7.95      | 103.7480                      | 7.9470    | 103.7480                        | 2,476.00      |
| 23/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 7377      | 8                             | 7377      | 8                               | 0.00          |
| 23/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 7638      | 8                             | 7638      | 8                               | 0.00          |
| 23/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 7114      | 7                             | 7114      | 7                               | 0.00          |
| 23/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 42        | 0                             | 42        | 0                               | 0.00          |
| 23/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 30        | 0                             | 30        | 0                               | 0.00          |
| 23/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 23/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 7.98      | 101.5582                      | 7.9780    | 101.5582                        | 0.00          |
| 23/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 3925      | 4                             | 3925      | 4                               | 0.00          |
| 23/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 4133      | 4                             | 4133      | 4                               | 0.00          |
| 23/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 3721      | 4                             | 3721      | 4                               | 0.00          |
| 23/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 1045      | 1                             | 1045      | 1                               | 0.00          |
| 23/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 902       | 1                             | 902       | 1                               | 0.00          |
| 23/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 971       | 1                             | 971       | 1                               | 0.00          |
| 23/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 8.03      | 103.2600                      | 8.0320    | 103.2600                        | 0.00          |
| 23/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 4038      | 4                             | 4038      | 4                               | 0.00          |
| 23/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 3849      | 4                             | 3849      | 4                               | 0.00          |
| 23/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 4230      | 5                             | 4230      | 5                               | 0.00          |
| 23/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 1376      | 1                             | 1376      | 1                               | 0.00          |
| 23/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 1538      | 1                             | 1538      | 1                               | 0.00          |
| 23/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 1455      | 1                             | 1455      | 1                               | 0.00          |
| 23/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 7.13      | 103.5362                      | 7.1270    | 103.5362                        | 0.00          |
| 23/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 3792      | 4                             | 3792      | 4                               | 0.00          |
| 23/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 3925      | 4                             | 3925      | 4                               | 0.00          |
| 23/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 3658      | 4                             | 3658      | 4                               | 0.00          |
| 23/08/2010 | R206 On 04-November-10 | 7.25   | Call         | Bond Future | 773       | 1                             | 773       | 1                               | 150.00        |
| 23/08/2010 | R206 On 04-November-10 | 8.00   | Call         | Bond Future | 2468      | 3                             | 2468      | 3                               | 0.00          |
| 23/08/2010 | R206 On 04-November-10 | 6.75   | Call         | Bond Future | 183       | 0                             | 183       | 0                               | 450.00        |
| 23/08/2010 | R206 On 04-November-10 | 8.00   | Put          | Bond Future | 40        | 0                             | 40        | 0                               | 450.00        |
| 23/08/2010 | R206 On 04-November-10 | 6.75   | Put          | Bond Future | 1254      | 1                             | 1254      | 1                               | 0.00          |
| 23/08/2010 | R206 On 04-November-10 | 7.25   | Put          | Bond Future | 427       | 0                             | 427       | 0                               | 150.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 7         | 0                             | 7         | 0                               | 0.00          |
| 23/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 23/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 23/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 7.12      | 101.6060                      | 7.1190    | 101.6060                        | 0.00          |
| 23/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 2474      | 3                             | 2474      | 3                               | 0.00          |
| 23/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 2365      | 2                             | 2365      | 2                               | 0.00          |
| 23/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 2584      | 3                             | 2584      | 3                               | 0.00          |
| 23/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 178       | 0                             | 178       | 0                               | 0.00          |
| 23/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 214       | 0                             | 214       | 0                               | 0.00          |
| 23/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 195       | 0                             | 195       | 0                               | 0.00          |
| 23/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 7.16      | 103.3193                      | 7.1560    | 103.3193                        | 0.00          |
| 23/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1494      | 2                             | 1494      | 2                               | 0.00          |
| 23/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1574      | 2                             | 1574      | 2                               | 0.00          |
| 23/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1416      | 2                             | 1416      | 2                               | 0.00          |
| 23/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 709       | 1                             | 709       | 1                               | 0.00          |
| 23/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 628       | 1                             | 628       | 1                               | 0.00          |
| 23/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 667       | 1                             | 667       | 1                               | 0.00          |
| 23/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 7.98      | 97.9625                       | 7.9830    | 97.9625                         | 800.00        |
| 23/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 7539      | 8                             | 7539      | 8                               | 0.00          |
| 23/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 7267      | 8                             | 7267      | 8                               | 0.00          |
| 23/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 7811      | 8                             | 7811      | 8                               | 0.00          |
| 23/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 23/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 56        | 0                             | 56        | 0                               | 0.00          |
| 23/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 47        | 0                             | 47        | 0                               | 0.00          |
| 23/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.01      | 96.0738                       | 8.0110    | 96.0738                         | 0.00          |
| 23/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 5089      | 5                             | 5089      | 5                               | 0.00          |
| 23/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 5322      | 6                             | 5322      | 6                               | 0.00          |
| 23/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 4858      | 5                             | 4858      | 5                               | 0.00          |
| 23/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 769       | 1                             | 769       | 1                               | 0.00          |
| 23/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 658       | 1                             | 658       | 1                               | 0.00          |
| 23/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 712       | 1                             | 712       | 1                               | 0.00          |
| 23/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 8.06      | 97.6802                       | 8.0620    | 97.6802                         | 0.00          |
| 23/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 4194      | 4                             | 4194      | 4                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 3997      | 4                             | 3997      | 4                               | 0.00          |
| 23/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 4395      | 5                             | 4395      | 5                               | 0.00          |
| 23/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 1540      | 1                             | 1540      | 1                               | 0.00          |
| 23/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 1718      | 2                             | 1718      | 2                               | 0.00          |
| 23/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 1627      | 2                             | 1627      | 2                               | 0.00          |
| 23/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 7.99      | 92.4764                       | 7.9920    | 92.4764                         | 6,835.00      |
| 23/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 7854      | 8                             | 7854      | 8                               | 0.00          |
| 23/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 8139      | 9                             | 8139      | 9                               | 0.00          |
| 23/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 7568      | 8                             | 7568      | 8                               | 0.00          |
| 23/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 52        | 0                             | 52        | 0                               | 0.00          |
| 23/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 37        | 0                             | 37        | 0                               | 0.00          |
| 23/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 44        | 0                             | 44        | 0                               | 0.00          |
| 23/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.02      | 94.1295                       | 8.0190    | 94.1295                         | 0.00          |
| 23/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 5344      | 6                             | 5344      | 6                               | 0.00          |
| 23/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 5103      | 5                             | 5103      | 5                               | 0.00          |
| 23/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 5589      | 6                             | 5589      | 6                               | 0.00          |
| 23/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 715       | 1                             | 715       | 1                               | 0.00          |
| 23/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 834       | 1                             | 834       | 1                               | 0.00          |
| 23/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 772       | 1                             | 772       | 1                               | 0.00          |
| 23/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 8.06      | 92.3066                       | 8.0640    | 92.3066                         | 0.00          |
| 23/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 4425      | 5                             | 4425      | 5                               | 0.00          |
| 23/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 4636      | 5                             | 4636      | 5                               | 0.00          |
| 23/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 4216      | 5                             | 4216      | 5                               | 0.00          |
| 23/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 1810      | 2                             | 1810      | 2                               | 0.00          |
| 23/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 1620      | 2                             | 1620      | 2                               | 0.00          |
| 23/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 1713      | 2                             | 1713      | 2                               | 0.00          |
| 23/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 8.01      | 82.1545                       | 8.0110    | 82.1545                         | 13,498.00     |
| 23/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 8459      | 9                             | 8459      | 9                               | 0.00          |
| 23/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 8820      | 9                             | 8820      | 9                               | 0.00          |
| 23/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 8098      | 9                             | 8098      | 9                               | 0.00          |
| 23/08/2010 | R209 On 04-November-10 | 8.25   | Call         | Bond Future | 3331      | 4                             | 3331      | 4                               | 54.00         |
| 23/08/2010 | R209 On 04-November-10 | 9.25   | Call         | Bond Future | 10256     | 11                            | 10256     | 11                              | 0.00          |
| 23/08/2010 | R209 On 04-November-10 | 7.75   | Call         | Bond Future | 1028      | 1                             | 1028      | 1                               | 162.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2010 | R209 On 04-November-10 | 8.50   | Call         | Bond Future | 4921      | 5                             | 4921      | 5                               | 0.00          |
| 23/08/2010 | R209 On 04-November-10 | 8.50   | Put          | Bond Future | 638       | 1                             | 638       | 1                               | 54.00         |
| 23/08/2010 | R209 On 04-November-10 | 8.25   | Put          | Bond Future | 1191      | 1                             | 1191      | 1                               | 0.00          |
| 23/08/2010 | R209 On 04-November-10 | 9.25   | Put          | Bond Future | 77        | 0                             | 77        | 0                               | 162.00        |
| 23/08/2010 | R209 On 04-November-10 | 7.75   | Put          | Bond Future | 3472      | 3                             | 3472      | 3                               | 0.00          |
| 23/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 186       | 0                             | 186       | 0                               | 0.00          |
| 23/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 139       | 0                             | 139       | 0                               | 0.00          |
| 23/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 161       | 0                             | 161       | 0                               | 0.00          |
| 23/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 8.03      | 83.6171                       | 8.0290    | 83.6171                         | 0.00          |
| 23/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 8849      | 9                             | 8849      | 9                               | 0.00          |
| 23/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 9177      | 10                            | 9177      | 10                              | 0.00          |
| 23/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 8521      | 9                             | 8521      | 9                               | 0.00          |
| 23/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 786       | 1                             | 786       | 1                               | 0.00          |
| 23/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 674       | 1                             | 674       | 1                               | 0.00          |
| 23/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 728       | 1                             | 728       | 1                               | 0.00          |
| 23/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 8.06      | 81.8749                       | 8.0570    | 81.8749                         | 0.00          |
| 23/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 6189      | 7                             | 6189      | 7                               | 0.00          |
| 23/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 6479      | 7                             | 6479      | 7                               | 0.00          |
| 23/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 5903      | 6                             | 5903      | 6                               | 0.00          |
| 23/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 2473      | 2                             | 2473      | 2                               | 0.00          |
| 23/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 2213      | 2                             | 2213      | 2                               | 0.00          |
| 23/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 2339      | 2                             | 2339      | 2                               | 0.00          |
| 23/08/2010 | R209 On 04-August-11   |        |              | Bond Future | 8.09      | 83.1884                       | 8.0930    | 83.1884                         | 0.00          |
| 23/08/2010 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 6678      | 7                             | 6678      | 7                               | 0.00          |
| 23/08/2010 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 6956      | 7                             | 6956      | 7                               | 0.00          |
| 23/08/2010 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 6402      | 7                             | 6402      | 7                               | 0.00          |
| 23/08/2010 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 16040     | 16                            | 16040     | 16                              | 0.00          |
| 23/08/2010 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 830       | 1                             | 830       | 1                               | 1,000.00      |
| 23/08/2010 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 3302      | 3                             | 3302      | 3                               | 0.00          |
| 23/08/2010 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 3022      | 3                             | 3022      | 3                               | 0.00          |
| 23/08/2010 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 3159      | 3                             | 3159      | 3                               | 1,000.00      |
| 23/08/2010 | R210 On 04-November-10 |        |              | Bond Future | 2.78      | 97.5455                       | 2.7790    | 97.5455                         | 0.00          |
| 23/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future | 4227      | 4                             | 4227      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM    | Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|--------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 23/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future  | 3583   |       | 3                             | 3583      | 3                               | 0.00          |
| 23/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future  | 4866   |       | 5                             | 4866      | 5                               | 0.00          |
| 23/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future  | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future  | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future  | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R211 On 04-November-10 |        |              | Bond Future  | 2.69   |       | 99.5790                       | 2.6940    | 99.5790                         | 0.00          |
| 23/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future  | 316    |       | 0                             | 316       | 0                               | 0.00          |
| 23/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future  | 598    |       | 1                             | 598       | 1                               | 0.00          |
| 23/08/2010 | R211 On 04-November-10 | 2.70   | Call         | Bond Future  | 34     |       | 0                             | 34        | 0                               | 0.00          |
| 23/08/2010 | R211 On 04-November-10 | 2.70   | Put          | Bond Future  | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R211 On 04-November-10 | 2.80   | Put          | Bond Future  | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R211 On 04-November-10 | 2.75   | Put          | Bond Future  | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R212 On 04-November-10 |        |              | Bond Future  | 2.90   |       | 98.8998                       | 2.9040    | 98.8998                         | 0.00          |
| 23/08/2010 | R212 On 04-November-10 | 3.00   | Call         | Bond Future  | 902    |       | 1                             | 902       | 1                               | 0.00          |
| 23/08/2010 | R212 On 04-November-10 | 3.05   | Call         | Bond Future  | 1367   |       | 1                             | 1367      | 1                               | 0.00          |
| 23/08/2010 | R212 On 04-November-10 | 2.95   | Call         | Bond Future  | 433    |       | 0                             | 433       | 0                               | 0.00          |
| 23/08/2010 | R212 On 04-November-10 | 2.95   | Put          | Bond Future  | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R212 On 04-November-10 | 3.05   | Put          | Bond Future  | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | R212 On 04-November-10 | 3.00   | Put          | Bond Future  | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 23/08/2010 | TRT1 On 04-November-10 |        |              | Index Future | 339.34 |       | 334.7050                      | 339.3370  | 334.7050                        | 100.00        |
| 23/08/2010 | TRT1 On 03-February-11 |        |              | Index Future | 345.43 |       | 340.5000                      | 345.4260  | 340.5000                        | 0.00          |
| 24/08/2010 | AL7T On 04-November-10 |        |              | Index Future | 373.12 |       | 370.9840                      | 373.1160  | 370.9840                        | 38.00         |
| 24/08/2010 | ALBI On 04-November-10 |        |              | Index Future | 344.65 |       | 342.7720                      | 344.6540  | 342.7720                        | 1,261.00      |
| 24/08/2010 | ALBI On 03-February-11 |        |              | Index Future | 350.51 |       | 348.5970                      | 350.5080  | 348.5970                        | 0.00          |
| 24/08/2010 | CRD1 On 04-November-10 |        |              | Index Future | 150.08 |       | 149.6870                      | 150.0780  | 149.6870                        | 2.00          |
| 24/08/2010 | CRD1 On 03-February-11 |        |              | Index Future | 152.77 |       | 152.3730                      | 152.7700  | 152.3730                        | 0.00          |
| 24/08/2010 | GOVI On 04-November-10 |        |              | GOVI         | 345.15 |       | 343.3270                      | 345.1530  | 343.3270                        | 169.00        |
| 24/08/2010 | GOVI On 04-November-10 | 329.00 | Call         | GOVI         | 161530 |       | 14                            | 161530    | 14                              | 0.00          |
| 24/08/2010 | GOVI On 04-November-10 | 329.01 | Call         | GOVI         | 161430 |       | 14                            | 161430    | 14                              | 0.00          |
| 24/08/2010 | GOVI On 04-November-10 | 328.99 | Call         | GOVI         | 161630 |       | 14                            | 161630    | 14                              | 0.00          |
| 24/08/2010 | GOVI On 04-November-10 | 328.99 | Put          | GOVI         | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | GOVI On 04-November-10 | 329.01 | Put          | GOVI         | 0      |       | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | GOVI On 04-November-10 | 329.00 | Put          | GOVI         | 0      |       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2010 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 24/08/2010 | ILBI On 04-November-10  |        |              | Index Future           | 396.34    | 396.0030                      | 396.3410  | 396.0030                        | 507.00        |
| 24/08/2010 | ILBI On 03-February-11  |        |              | Index Future           | 402.97    | 402.6270                      | 402.9710  | 402.6270                        | 0.00          |
| 24/08/2010 | J153 On 31-August-10    |        |              | Interest Rate Swap     | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |
| 24/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 24/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 24/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 24/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 24/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 24/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 24/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.30      | 93.7000                       | 6.3000    | 93.7000                         | 1,000.00      |
| 24/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.26      | 93.7500                       | 6.2600    | 93.7500                         | 0.00          |
| 24/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.21      | 93.8000                       | 6.2100    | 93.8000                         | 0.00          |
| 24/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.17      | 93.8300                       | 6.1700    | 93.8300                         | 0.00          |
| 24/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.16      | 93.8400                       | 6.1600    | 93.8400                         | 0.00          |
| 24/08/2010 | JBAF On 16-February-11  |        |              | Jibar Tradeable Future | 6.16      | 93.8200                       | 6.1600    | 93.8200                         | 0.00          |
| 24/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.17      | 93.8300                       | 6.1700    | 93.8300                         | 5,500.00      |
| 24/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.24      | 93.7500                       | 6.2400    | 93.7500                         | 4,500.00      |
| 24/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.38      | 93.6100                       | 6.3800    | 93.6100                         | 6,000.00      |
| 24/08/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.57      | 93.4200                       | 6.5700    | 93.4200                         | 5,000.00      |
| 24/08/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.81      | 93.1800                       | 6.8100    | 93.1800                         | 0.00          |
| 24/08/2010 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.98      | 93.0000                       | 6.9800    | 93.0000                         | 0.00          |
| 24/08/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 24/08/2010 | JN02 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 24/08/2010 | JN02 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | JN02 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | JN02 On 04-November-10  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | JN02 On 04-November-10  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 24/08/2010 | JN02 On 04-November-10  | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 24/08/2010 | JN02 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | JN05 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 24/08/2010 | JN05 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | JN05 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2010 | JN05 On 04-November-10 | 8.25   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | JN05 On 04-November-10 | 8.25   | Put          | JNOTE        | 750000    | 1                             | 750000    | 1                               | 0.00          |
| 24/08/2010 | JN05 On 04-November-10 | 8.00   | Put          | JNOTE        | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 24/08/2010 | JN05 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | JN10 On 04-November-10 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 24/08/2010 | JN10 On 04-November-10 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | JN10 On 04-November-10 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 24/08/2010 | JN10 On 04-November-10 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | JN10 On 04-November-10 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 24/08/2010 | JN10 On 04-November-10 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | JN10 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | OTH1 On 04-November-10 |        |              | Index Future | 341.59    | 339.4030                      | 341.5930  | 339.4030                        | 3.00          |
| 24/08/2010 | OTH1 On 03-February-11 |        |              | Index Future | 347.72    | 345.4930                      | 347.7210  | 345.4930                        | 0.00          |
| 24/08/2010 | R157 On 04-November-10 |        |              | Bond Future  | 7.28      | 126.7363                      | 7.2750    | 126.7363                        | 5,192.00      |
| 24/08/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future  | 5545      | 5                             | 5545      | 5                               | 0.00          |
| 24/08/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future  | 5760      | 5                             | 5760      | 5                               | 0.00          |
| 24/08/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future  | 5329      | 5                             | 5329      | 5                               | 0.00          |
| 24/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future  | 1589      | 1                             | 1589      | 1                               | 500.00        |
| 24/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future  | 24        | 0                             | 24        | 0                               | 0.00          |
| 24/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future  | 550       | 1                             | 550       | 1                               | 0.00          |
| 24/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future  | 17        | 0                             | 17        | 0                               | 0.00          |
| 24/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future  | 21        | 0                             | 21        | 0                               | 0.00          |
| 24/08/2010 | R157 On 03-February-11 |        |              | Bond Future  | 7.29      | 128.9907                      | 7.2850    | 128.9907                        | 0.00          |
| 24/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future  | 3183      | 3                             | 3183      | 3                               | 0.00          |
| 24/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future  | 3015      | 3                             | 3015      | 3                               | 0.00          |
| 24/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future  | 3354      | 3                             | 3354      | 3                               | 0.00          |
| 24/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future  | 465       | 1                             | 465       | 1                               | 0.00          |
| 24/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future  | 555       | 1                             | 555       | 1                               | 0.00          |
| 24/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future  | 509       | 1                             | 509       | 1                               | 0.00          |
| 24/08/2010 | R157 On 05-May-11      |        |              | Bond Future  | 7.32      | 124.3419                      | 7.3190    | 124.3419                        | 0.00          |
| 24/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future  | 2785      | 3                             | 2785      | 3                               | 0.00          |
| 24/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future  | 2930      | 3                             | 2930      | 3                               | 0.00          |
| 24/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future  | 2645      | 2                             | 2645      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future | 1067      | 1                             | 1067      | 1                               | 0.00          |
| 24/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future | 942       | 1                             | 942       | 1                               | 0.00          |
| 24/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future | 1002      | 1                             | 1002      | 1                               | 0.00          |
| 24/08/2010 | R186 On 04-November-10 |        |              | Bond Future | 7.89      | 126.5840                      | 7.8940    | 126.5840                        | 17,620.00     |
| 24/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 13225     | 12                            | 13225     | 12                              | 0.00          |
| 24/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 13661     | 13                            | 13661     | 13                              | 0.00          |
| 24/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 12786     | 12                            | 12786     | 12                              | 0.00          |
| 24/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 8824      | 8                             | 8824      | 8                               | 10,900.00     |
| 24/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 65        | 0                             | 65        | 0                               | 0.00          |
| 24/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 259       | 0                             | 259       | 0                               | 0.00          |
| 24/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 47        | 0                             | 47        | 0                               | 0.00          |
| 24/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 56        | 0                             | 56        | 0                               | 0.00          |
| 24/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 7.91      | 123.5479                      | 7.9140    | 123.5479                        | 0.00          |
| 24/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 11219     | 10                            | 11219     | 10                              | 0.00          |
| 24/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 11625     | 11                            | 11625     | 11                              | 0.00          |
| 24/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 10815     | 10                            | 10815     | 10                              | 0.00          |
| 24/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 675       | 1                             | 675       | 1                               | 0.00          |
| 24/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 572       | 1                             | 572       | 1                               | 0.00          |
| 24/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 621       | 1                             | 621       | 1                               | 0.00          |
| 24/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 7.95      | 125.6107                      | 7.9480    | 125.6107                        | 0.00          |
| 24/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 9547      | 9                             | 9547      | 9                               | 0.00          |
| 24/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 9181      | 8                             | 9181      | 8                               | 0.00          |
| 24/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 9917      | 9                             | 9917      | 9                               | 0.00          |
| 24/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 1597      | 2                             | 1597      | 2                               | 0.00          |
| 24/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 1794      | 2                             | 1794      | 2                               | 0.00          |
| 24/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 1693      | 2                             | 1693      | 2                               | 0.00          |
| 24/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.64      | 111.4616                      | 1.6380    | 111.4616                        | 0.00          |
| 24/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 278       | 0                             | 278       | 0                               | 0.00          |
| 24/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 402       | 0                             | 402       | 0                               | 0.00          |
| 24/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 154       | 0                             | 154       | 0                               | 0.00          |
| 24/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 2.80      | 131.7086                      | 2.8010    | 131.7086                        | 0.00          |
| 24/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 3125      | 3                             | 3125      | 3                               | 0.00          |
| 24/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 2505      | 3                             | 2505      | 3                               | 0.00          |
| 24/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 3741      | 4                             | 3741      | 4                               | 0.00          |
| 24/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.17      | 108.6377                      | 7.1680    | 108.6377                        | 1,464.00      |
| 24/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 4711      | 4                             | 4711      | 4                               | 0.00          |
| 24/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 4881      | 5                             | 4881      | 5                               | 0.00          |
| 24/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 4541      | 4                             | 4541      | 4                               | 0.00          |
| 24/08/2010 | R201 On 04-November-10 | 7.25   | Call         | Bond Future | 909       | 1                             | 909       | 1                               | 140.00        |
| 24/08/2010 | R201 On 04-November-10 | 8.00   | Call         | Bond Future | 3030      | 3                             | 3030      | 3                               | 0.00          |
| 24/08/2010 | R201 On 04-November-10 | 6.75   | Call         | Bond Future | 201       | 0                             | 201       | 0                               | 420.00        |
| 24/08/2010 | R201 On 04-November-10 | 7.50   | Call         | Bond Future | 1510      | 1                             | 1510      | 1                               | 0.00          |
| 24/08/2010 | R201 On 04-November-10 | 7.50   | Put          | Bond Future | 313       | 0                             | 313       | 0                               | 140.00        |
| 24/08/2010 | R201 On 04-November-10 | 7.25   | Put          | Bond Future | 612       | 1                             | 612       | 1                               | 0.00          |
| 24/08/2010 | R201 On 04-November-10 | 8.00   | Put          | Bond Future | 62        | 0                             | 62        | 0                               | 420.00        |
| 24/08/2010 | R201 On 04-November-10 | 6.75   | Put          | Bond Future | 1732      | 2                             | 1732      | 2                               | 0.00          |
| 24/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 24/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 24/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 24/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.17      | 106.1517                      | 7.1670    | 106.1517                        | 0.00          |
| 24/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 3065      | 3                             | 3065      | 3                               | 0.00          |
| 24/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 2924      | 3                             | 2924      | 3                               | 0.00          |
| 24/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 3208      | 3                             | 3208      | 3                               | 0.00          |
| 24/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 229       | 0                             | 229       | 0                               | 0.00          |
| 24/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 277       | 0                             | 277       | 0                               | 0.00          |
| 24/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 252       | 0                             | 252       | 0                               | 0.00          |
| 24/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.20      | 107.9418                      | 7.1970    | 107.9418                        | 0.00          |
| 24/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 2404      | 2                             | 2404      | 2                               | 0.00          |
| 24/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 2522      | 2                             | 2522      | 2                               | 0.00          |
| 24/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 2289      | 2                             | 2289      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 680       | 1                             | 680       | 1                               | 0.00          |
| 24/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 597       | 1                             | 597       | 1                               | 0.00          |
| 24/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 637       | 1                             | 637       | 1                               | 0.00          |
| 24/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.71      | 113.5071                      | 2.7120    | 113.5071                        | 0.00          |
| 24/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 6005      | 5                             | 6005      | 5                               | 0.00          |
| 24/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 5143      | 5                             | 5143      | 5                               | 0.00          |
| 24/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 6859      | 6                             | 6859      | 6                               | 0.00          |
| 24/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 7.79      | 103.2138                      | 7.7870    | 103.2138                        | 2,215.00      |
| 24/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 7432      | 7                             | 7432      | 7                               | 0.00          |
| 24/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 7670      | 7                             | 7670      | 7                               | 0.00          |
| 24/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 7193      | 7                             | 7193      | 7                               | 0.00          |
| 24/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 24/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 24/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 24/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 7.82      | 105.0570                      | 7.8180    | 105.0570                        | 0.00          |
| 24/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 4060      | 4                             | 4060      | 4                               | 0.00          |
| 24/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 4258      | 4                             | 4258      | 4                               | 0.00          |
| 24/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 3864      | 4                             | 3864      | 4                               | 0.00          |
| 24/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 673       | 1                             | 673       | 1                               | 0.00          |
| 24/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 574       | 1                             | 574       | 1                               | 0.00          |
| 24/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 622       | 1                             | 622       | 1                               | 0.00          |
| 24/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 7.87      | 102.6520                      | 7.8700    | 102.6520                        | 0.00          |
| 24/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 3270      | 3                             | 3270      | 3                               | 0.00          |
| 24/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 3107      | 3                             | 3107      | 3                               | 0.00          |
| 24/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 3437      | 3                             | 3437      | 3                               | 0.00          |
| 24/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 1323      | 1                             | 1323      | 1                               | 0.00          |
| 24/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 1480      | 2                             | 1480      | 2                               | 0.00          |
| 24/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 1399      | 2                             | 1399      | 2                               | 0.00          |
| 24/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 7.86      | 103.3807                      | 7.8640    | 103.3807                        | 2,476.00      |
| 24/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 7857      | 7                             | 7857      | 7                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 7593      | 7                             | 7593      | 7                               | 0.00          |
| 24/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 8120      | 8                             | 8120      | 8                               | 0.00          |
| 24/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 24/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 24/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 24/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 7.89      | 101.1883                      | 7.8910    | 101.1883                        | 0.00          |
| 24/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 4289      | 4                             | 4289      | 4                               | 0.00          |
| 24/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 4077      | 4                             | 4077      | 4                               | 0.00          |
| 24/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 4505      | 4                             | 4505      | 4                               | 0.00          |
| 24/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 771       | 1                             | 771       | 1                               | 0.00          |
| 24/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 898       | 1                             | 898       | 1                               | 0.00          |
| 24/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 832       | 1                             | 832       | 1                               | 0.00          |
| 24/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 7.94      | 102.8832                      | 7.9410    | 102.8832                        | 0.00          |
| 24/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 4383      | 4                             | 4383      | 4                               | 0.00          |
| 24/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 4583      | 4                             | 4583      | 4                               | 0.00          |
| 24/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 4187      | 4                             | 4187      | 4                               | 0.00          |
| 24/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 1364      | 2                             | 1364      | 2                               | 0.00          |
| 24/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 1217      | 1                             | 1217      | 1                               | 0.00          |
| 24/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 1288      | 1                             | 1288      | 1                               | 0.00          |
| 24/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 7.05      | 103.4147                      | 7.0520    | 103.4147                        | 0.00          |
| 24/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 4002      | 4                             | 4002      | 4                               | 0.00          |
| 24/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 4135      | 4                             | 4135      | 4                               | 0.00          |
| 24/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 3868      | 4                             | 3868      | 4                               | 0.00          |
| 24/08/2010 | R206 On 04-November-10 | 7.25   | Call         | Bond Future | 902       | 1                             | 902       | 1                               | 150.00        |
| 24/08/2010 | R206 On 04-November-10 | 6.75   | Call         | Bond Future | 233       | 0                             | 233       | 0                               | 450.00        |
| 24/08/2010 | R206 On 04-November-10 | 8.00   | Call         | Bond Future | 2668      | 2                             | 2668      | 2                               | 0.00          |
| 24/08/2010 | R206 On 04-November-10 | 8.00   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 450.00        |
| 24/08/2010 | R206 On 04-November-10 | 6.75   | Put          | Bond Future | 1092      | 1                             | 1092      | 1                               | 0.00          |
| 24/08/2010 | R206 On 04-November-10 | 7.25   | Put          | Bond Future | 344       | 0                             | 344       | 0                               | 150.00        |
| 24/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 24/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 24/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 24/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 7.04      | 101.4827                      | 7.0370    | 101.4827                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 2656      | 2                             | 2656      | 2                               | 0.00          |
| 24/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 2768      | 3                             | 2768      | 3                               | 0.00          |
| 24/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 2544      | 2                             | 2544      | 2                               | 0.00          |
| 24/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 178       | 0                             | 178       | 0                               | 0.00          |
| 24/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 147       | 0                             | 147       | 0                               | 0.00          |
| 24/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 24/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 7.07      | 103.1935                      | 7.0650    | 103.1935                        | 0.00          |
| 24/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1635      | 1                             | 1635      | 1                               | 0.00          |
| 24/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1553      | 1                             | 1553      | 1                               | 0.00          |
| 24/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 1719      | 2                             | 1719      | 2                               | 0.00          |
| 24/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 552       | 1                             | 552       | 1                               | 0.00          |
| 24/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 626       | 1                             | 626       | 1                               | 0.00          |
| 24/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 588       | 1                             | 588       | 1                               | 0.00          |
| 24/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 7.86      | 97.5815                       | 7.8590    | 97.5815                         | 800.00        |
| 24/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 8296      | 8                             | 8296      | 8                               | 0.00          |
| 24/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 8571      | 8                             | 8571      | 8                               | 0.00          |
| 24/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 8020      | 7                             | 8020      | 7                               | 0.00          |
| 24/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 24/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 24/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 24/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 7.88      | 95.6823                       | 7.8820    | 95.6823                         | 0.00          |
| 24/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 5724      | 5                             | 5724      | 5                               | 0.00          |
| 24/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 5483      | 5                             | 5483      | 5                               | 0.00          |
| 24/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 5967      | 5                             | 5967      | 5                               | 0.00          |
| 24/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 512       | 1                             | 512       | 1                               | 0.00          |
| 24/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 603       | 1                             | 603       | 1                               | 0.00          |
| 24/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 556       | 1                             | 556       | 1                               | 0.00          |
| 24/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 7.93      | 97.2856                       | 7.9280    | 97.2856                         | 0.00          |
| 24/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 4737      | 4                             | 4737      | 4                               | 0.00          |
| 24/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 4949      | 4                             | 4949      | 4                               | 0.00          |
| 24/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 4527      | 4                             | 4527      | 4                               | 0.00          |
| 24/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 1445      | 2                             | 1445      | 2                               | 0.00          |
| 24/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 1291      | 2                             | 1291      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 1366      | 2                             | 1366      | 2                               | 0.00          |
| 24/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 7.91      | 92.0742                       | 7.9100    | 92.0742                         | 6,835.00      |
| 24/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 8381      | 8                             | 8381      | 8                               | 0.00          |
| 24/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 8093      | 8                             | 8093      | 8                               | 0.00          |
| 24/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 8669      | 8                             | 8669      | 8                               | 0.00          |
| 24/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 26        | 0                             | 26        | 0                               | 0.00          |
| 24/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 24/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 30        | 0                             | 30        | 0                               | 0.00          |
| 24/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 7.93      | 93.7210                       | 7.9340    | 93.7210                         | 0.00          |
| 24/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 5780      | 5                             | 5780      | 5                               | 0.00          |
| 24/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 6031      | 6                             | 6031      | 6                               | 0.00          |
| 24/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 5531      | 5                             | 5531      | 5                               | 0.00          |
| 24/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 710       | 1                             | 710       | 1                               | 0.00          |
| 24/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 605       | 1                             | 605       | 1                               | 0.00          |
| 24/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 656       | 1                             | 656       | 1                               | 0.00          |
| 24/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 7.98      | 91.8869                       | 7.9750    | 91.8869                         | 0.00          |
| 24/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 4802      | 4                             | 4802      | 4                               | 0.00          |
| 24/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 4585      | 4                             | 4585      | 4                               | 0.00          |
| 24/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 5022      | 5                             | 5022      | 5                               | 0.00          |
| 24/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 1439      | 2                             | 1439      | 2                               | 0.00          |
| 24/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 1612      | 2                             | 1612      | 2                               | 0.00          |
| 24/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 1524      | 2                             | 1524      | 2                               | 0.00          |
| 24/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 7.92      | 81.6860                       | 7.9190    | 81.6860                         | 13,498.00     |
| 24/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 9258      | 8                             | 9258      | 8                               | 0.00          |
| 24/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 9625      | 9                             | 9625      | 9                               | 0.00          |
| 24/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 8890      | 8                             | 8890      | 8                               | 0.00          |
| 24/08/2010 | R209 On 04-November-10 | 8.50   | Call         | Bond Future | 5607      | 5                             | 5607      | 5                               | 0.00          |
| 24/08/2010 | R209 On 04-November-10 | 8.25   | Call         | Bond Future | 3911      | 3                             | 3911      | 3                               | 54.00         |
| 24/08/2010 | R209 On 04-November-10 | 9.25   | Call         | Bond Future | 11079     | 10                            | 11079     | 10                              | 0.00          |
| 24/08/2010 | R209 On 04-November-10 | 7.75   | Call         | Bond Future | 1317      | 1                             | 1317      | 1                               | 162.00        |
| 24/08/2010 | R209 On 04-November-10 | 9.25   | Put          | Bond Future | 52        | 0                             | 52        | 0                               | 162.00        |
| 24/08/2010 | R209 On 04-November-10 | 7.75   | Put          | Bond Future | 2912      | 3                             | 2912      | 3                               | 0.00          |
| 24/08/2010 | R209 On 04-November-10 | 8.50   | Put          | Bond Future | 476       | 1                             | 476       | 1                               | 54.00         |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2010 | R209 On 04-November-10 | 8.25   | Put          | Bond Future | 923       | 1                             | 923       | 1                               | 0.00          |
| 24/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 130       | 0                             | 130       | 0                               | 0.00          |
| 24/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 96        | 0                             | 96        | 0                               | 0.00          |
| 24/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 112       | 0                             | 112       | 0                               | 0.00          |
| 24/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 7.94      | 83.1419                       | 7.9350    | 83.1419                         | 0.00          |
| 24/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 9584      | 9                             | 9584      | 9                               | 0.00          |
| 24/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 9921      | 9                             | 9921      | 9                               | 0.00          |
| 24/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 9248      | 9                             | 9248      | 9                               | 0.00          |
| 24/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 651       | 1                             | 651       | 1                               | 0.00          |
| 24/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 556       | 1                             | 556       | 1                               | 0.00          |
| 24/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 601       | 1                             | 601       | 1                               | 0.00          |
| 24/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 7.96      | 81.3848                       | 7.9600    | 81.3848                         | 0.00          |
| 24/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 6791      | 6                             | 6791      | 6                               | 0.00          |
| 24/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 7093      | 6                             | 7093      | 6                               | 0.00          |
| 24/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 6492      | 6                             | 6492      | 6                               | 0.00          |
| 24/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 2178      | 2                             | 2178      | 2                               | 0.00          |
| 24/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 1943      | 2                             | 1943      | 2                               | 0.00          |
| 24/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 2058      | 2                             | 2058      | 2                               | 0.00          |
| 24/08/2010 | R209 On 04-August-11   |        |              | Bond Future | 7.99      | 82.6934                       | 7.9940    | 82.6934                         | 0.00          |
| 24/08/2010 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 7260      | 7                             | 7260      | 7                               | 0.00          |
| 24/08/2010 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 7550      | 7                             | 7550      | 7                               | 0.00          |
| 24/08/2010 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 6973      | 6                             | 6973      | 6                               | 0.00          |
| 24/08/2010 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 16839     | 16                            | 16839     | 16                              | 0.00          |
| 24/08/2010 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 734       | 1                             | 734       | 1                               | 1,000.00      |
| 24/08/2010 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 2979      | 3                             | 2979      | 3                               | 0.00          |
| 24/08/2010 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 2721      | 3                             | 2721      | 3                               | 0.00          |
| 24/08/2010 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2847      | 3                             | 2847      | 3                               | 1,000.00      |
| 24/08/2010 | R210 On 04-November-10 |        |              | Bond Future | 2.77      | 97.8289                       | 2.7690    | 97.8289                         | 0.00          |
| 24/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future | 4363      | 4                             | 4363      | 4                               | 0.00          |
| 24/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future | 5001      | 5                             | 5001      | 5                               | 0.00          |
| 24/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future | 3719      | 4                             | 3719      | 4                               | 0.00          |
| 24/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R211 On 04-November-10 |        |              | Bond Future        | 2.70      | 99.5790                       | 2.6950    | 99.5790                         | 0.00          |
| 24/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future        | 311       | 0                             | 311       | 0                               | 0.00          |
| 24/08/2010 | R211 On 04-November-10 | 2.70   | Call         | Bond Future        | 28        | 0                             | 28        | 0                               | 0.00          |
| 24/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future        | 592       | 1                             | 592       | 1                               | 0.00          |
| 24/08/2010 | R211 On 04-November-10 | 2.80   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R211 On 04-November-10 | 2.70   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R211 On 04-November-10 | 2.75   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R212 On 04-November-10 |        |              | Bond Future        | 2.82      | 99.2860                       | 2.8220    | 99.2860                         | 0.00          |
| 24/08/2010 | R212 On 04-November-10 | 3.00   | Call         | Bond Future        | 1679      | 1                             | 1679      | 1                               | 0.00          |
| 24/08/2010 | R212 On 04-November-10 | 3.05   | Call         | Bond Future        | 2145      | 1                             | 2145      | 1                               | 0.00          |
| 24/08/2010 | R212 On 04-November-10 | 2.95   | Call         | Bond Future        | 1211      | 0                             | 1211      | 0                               | 0.00          |
| 24/08/2010 | R212 On 04-November-10 | 2.95   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R212 On 04-November-10 | 3.05   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | R212 On 04-November-10 | 3.00   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/08/2010 | TRT1 On 04-November-10 |        |              | Index Future       | 341.14    | 339.3370                      | 341.1440  | 339.3370                        | 100.00        |
| 24/08/2010 | TRT1 On 03-February-11 |        |              | Index Future       | 347.26    | 345.4260                      | 347.2640  | 345.4260                        | 0.00          |
| 25/08/2010 | AL7T On 04-November-10 |        |              | Index Future       | 374.94    | 373.1160                      | 374.9380  | 373.1160                        | 38.00         |
| 25/08/2010 | ALBI On 04-November-10 |        |              | Index Future       | 346.23    | 344.6540                      | 346.2290  | 344.6540                        | 1,261.00      |
| 25/08/2010 | ALBI On 03-February-11 |        |              | Index Future       | 352.11    | 350.5080                      | 352.1060  | 350.5080                        | 0.00          |
| 25/08/2010 | CRD1 On 04-November-10 |        |              | Index Future       | 150.61    | 150.0780                      | 150.6080  | 150.0780                        | 2.00          |
| 25/08/2010 | CRD1 On 03-February-11 |        |              | Index Future       | 153.31    | 152.7700                      | 153.3080  | 152.7700                        | 0.00          |
| 25/08/2010 | GOVI On 04-November-10 |        |              | GOVI               | 346.73    | 345.1530                      | 346.7300  | 345.1530                        | 169.00        |
| 25/08/2010 | GOVI On 04-November-10 | 329.00 | Call         | GOVI               | 177300    | 16                            | 177300    | 16                              | 0.00          |
| 25/08/2010 | GOVI On 04-November-10 | 329.01 | Call         | GOVI               | 177200    | 16                            | 177200    | 16                              | 0.00          |
| 25/08/2010 | GOVI On 04-November-10 | 328.99 | Call         | GOVI               | 177400    | 16                            | 177400    | 16                              | 0.00          |
| 25/08/2010 | GOVI On 04-November-10 | 328.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | GOVI On 04-November-10 | 329.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | GOVI On 04-November-10 | 329.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | GVIX On 01-January-29  |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 25/08/2010 | ILBI On 04-November-10 |        |              | Index Future       | 398.57    | 396.3410                      | 398.5730  | 396.3410                        | 507.00        |
| 25/08/2010 | ILBI On 03-February-11 |        |              | Index Future       | 405.24    | 402.9710                      | 405.2420  | 402.9710                        | 0.00          |
| 25/08/2010 | J153 On 31-August-10   |        |              | Interest Rate Swap | 6.89      | 0.0124                        | 6.8941    | 0.0124                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2010 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 25/08/2010 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 25/08/2010 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 25/08/2010 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 25/08/2010 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 25/08/2010 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 25/08/2010 | JBAF On 15-September-10 |        |              | Jibar Tradeable Future | 6.22      | 93.7000                       | 6.2200    | 93.7000                         | 1,000.00      |
| 25/08/2010 | JBAF On 20-October-10   |        |              | Jibar Tradeable Future | 6.19      | 93.7400                       | 6.1900    | 93.7400                         | 0.00          |
| 25/08/2010 | JBAF On 17-November-10  |        |              | Jibar Tradeable Future | 6.14      | 93.7900                       | 6.1400    | 93.7900                         | 0.00          |
| 25/08/2010 | JBAF On 15-December-10  |        |              | Jibar Tradeable Future | 6.10      | 93.8300                       | 6.1000    | 93.8300                         | 0.00          |
| 25/08/2010 | JBAF On 19-January-11   |        |              | Jibar Tradeable Future | 6.08      | 93.8400                       | 6.0800    | 93.8400                         | 0.00          |
| 25/08/2010 | JBAF On 16-February-11  |        |              | Jibar Tradeable Future | 6.09      | 93.8400                       | 6.0900    | 93.8400                         | 0.00          |
| 25/08/2010 | JBAF On 16-March-11     |        |              | Jibar Tradeable Future | 6.10      | 93.8300                       | 6.1000    | 93.8300                         | 5,500.00      |
| 25/08/2010 | JBAF On 15-June-11      |        |              | Jibar Tradeable Future | 6.17      | 93.7600                       | 6.1700    | 93.7600                         | 4,500.00      |
| 25/08/2010 | JBAF On 21-September-11 |        |              | Jibar Tradeable Future | 6.26      | 93.6200                       | 6.2600    | 93.6200                         | 6,000.00      |
| 25/08/2010 | JBAF On 21-December-11  |        |              | Jibar Tradeable Future | 6.46      | 93.4300                       | 6.4600    | 93.4300                         | 5,000.00      |
| 25/08/2010 | JBAF On 20-March-12     |        |              | Jibar Tradeable Future | 6.69      | 93.1900                       | 6.6900    | 93.1900                         | 0.00          |
| 25/08/2010 | JBAF On 20-June-12      |        |              | Jibar Tradeable Future | 6.87      | 93.0200                       | 6.8700    | 93.0200                         | 0.00          |
| 25/08/2010 | JFRA On 04-November-10  |        |              | Jibar Tradeable Future | 7.66      | 92.3400                       | 7.6600    | 92.3400                         | 0.00          |
| 25/08/2010 | JN02 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 25/08/2010 | JN02 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | JN02 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | JN02 On 04-November-10  | 7.75   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | JN02 On 04-November-10  | 7.75   | Put          | JNOTE                  | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 25/08/2010 | JN02 On 04-November-10  | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 25/08/2010 | JN02 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | JN05 On 04-November-10  |        |              | JNOTE                  | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 25/08/2010 | JN05 On 04-November-10  | 7.50   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | JN05 On 04-November-10  | 8.00   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | JN05 On 04-November-10  | 8.25   | Call         | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | JN05 On 04-November-10  | 8.25   | Put          | JNOTE                  | 750000    | 1                             | 750000    | 1                               | 0.00          |
| 25/08/2010 | JN05 On 04-November-10  | 8.00   | Put          | JNOTE                  | 500000    | 1                             | 500000    | 1                               | 0.00          |
| 25/08/2010 | JN05 On 04-November-10  | 7.50   | Put          | JNOTE                  | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2010 | JN10 On 04-November-10 |        |              | JNOTE        | 7.50      | 7.5000                        | 7.5000    | 7.5000                          | 0.00          |
| 25/08/2010 | JN10 On 04-November-10 | 7.50   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | JN10 On 04-November-10 | 7.25   | Call         | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 25/08/2010 | JN10 On 04-November-10 | 7.75   | Call         | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | JN10 On 04-November-10 | 7.75   | Put          | JNOTE        | 250000    | 0                             | 250000    | 0                               | 0.00          |
| 25/08/2010 | JN10 On 04-November-10 | 7.25   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | JN10 On 04-November-10 | 7.50   | Put          | JNOTE        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | OTH1 On 04-November-10 |        |              | Index Future | 343.15    | 341.5930                      | 343.1540  | 341.5930                        | 3.00          |
| 25/08/2010 | OTH1 On 03-February-11 |        |              | Index Future | 349.31    | 347.7210                      | 349.3050  | 347.7210                        | 0.00          |
| 25/08/2010 | R157 On 04-November-10 |        |              | Bond Future  | 7.16      | 127.0792                      | 7.1580    | 127.0792                        | 5,252.00      |
| 25/08/2010 | R157 On 04-November-10 | 8.50   | Call         | Bond Future  | 6080      | 6                             | 6080      | 6                               | 0.00          |
| 25/08/2010 | R157 On 04-November-10 | 8.55   | Call         | Bond Future  | 6297      | 6                             | 6297      | 6                               | 0.00          |
| 25/08/2010 | R157 On 04-November-10 | 7.50   | Call         | Bond Future  | 1967      | 2                             | 1967      | 2                               | 500.00        |
| 25/08/2010 | R157 On 04-November-10 | 8.45   | Call         | Bond Future  | 5863      | 5                             | 5863      | 5                               | 0.00          |
| 25/08/2010 | R157 On 04-November-10 | 8.45   | Put          | Bond Future  | 14        | 0                             | 14        | 0                               | 0.00          |
| 25/08/2010 | R157 On 04-November-10 | 7.50   | Put          | Bond Future  | 384       | 1                             | 384       | 1                               | 0.00          |
| 25/08/2010 | R157 On 04-November-10 | 8.55   | Put          | Bond Future  | 9         | 0                             | 9         | 0                               | 0.00          |
| 25/08/2010 | R157 On 04-November-10 | 8.50   | Put          | Bond Future  | 11        | 0                             | 11        | 0                               | 0.00          |
| 25/08/2010 | R157 On 03-February-11 |        |              | Bond Future  | 7.16      | 129.3385                      | 7.1610    | 129.3385                        | 0.00          |
| 25/08/2010 | R157 On 03-February-11 | 7.90   | Call         | Bond Future  | 3613      | 3                             | 3613      | 3                               | 0.00          |
| 25/08/2010 | R157 On 03-February-11 | 7.85   | Call         | Bond Future  | 3436      | 3                             | 3436      | 3                               | 0.00          |
| 25/08/2010 | R157 On 03-February-11 | 7.95   | Call         | Bond Future  | 3793      | 3                             | 3793      | 3                               | 0.00          |
| 25/08/2010 | R157 On 03-February-11 | 7.95   | Put          | Bond Future  | 356       | 0                             | 356       | 0                               | 0.00          |
| 25/08/2010 | R157 On 03-February-11 | 7.85   | Put          | Bond Future  | 428       | 1                             | 428       | 1                               | 0.00          |
| 25/08/2010 | R157 On 03-February-11 | 7.90   | Put          | Bond Future  | 390       | 1                             | 390       | 1                               | 0.00          |
| 25/08/2010 | R157 On 05-May-11      |        |              | Bond Future  | 7.19      | 124.6962                      | 7.1850    | 124.6962                        | 0.00          |
| 25/08/2010 | R157 On 05-May-11      | 7.75   | Call         | Bond Future  | 3168      | 3                             | 3168      | 3                               | 0.00          |
| 25/08/2010 | R157 On 05-May-11      | 7.80   | Call         | Bond Future  | 3321      | 3                             | 3321      | 3                               | 0.00          |
| 25/08/2010 | R157 On 05-May-11      | 7.70   | Call         | Bond Future  | 3018      | 3                             | 3018      | 3                               | 0.00          |
| 25/08/2010 | R157 On 05-May-11      | 7.70   | Put          | Bond Future  | 879       | 1                             | 879       | 1                               | 0.00          |
| 25/08/2010 | R157 On 05-May-11      | 7.80   | Put          | Bond Future  | 772       | 1                             | 772       | 1                               | 0.00          |
| 25/08/2010 | R157 On 05-May-11      | 7.75   | Put          | Bond Future  | 823       | 1                             | 823       | 1                               | 0.00          |
| 25/08/2010 | R186 On 04-November-10 |        |              | Bond Future  | 7.85      | 127.5589                      | 7.8520    | 127.5589                        | 17,620.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2010 | R186 On 04-November-10 | 9.25   | Call         | Bond Future | 13658     | 13                            | 13658     | 13                              | 0.00          |
| 25/08/2010 | R186 On 04-November-10 | 9.30   | Call         | Bond Future | 14096     | 14                            | 14096     | 14                              | 0.00          |
| 25/08/2010 | R186 On 04-November-10 | 8.75   | Call         | Bond Future | 9226      | 9                             | 9226      | 9                               | 10,900.00     |
| 25/08/2010 | R186 On 04-November-10 | 9.20   | Call         | Bond Future | 13218     | 13                            | 13218     | 13                              | 0.00          |
| 25/08/2010 | R186 On 04-November-10 | 9.20   | Put          | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 25/08/2010 | R186 On 04-November-10 | 8.75   | Put          | Bond Future | 217       | 0                             | 217       | 0                               | 0.00          |
| 25/08/2010 | R186 On 04-November-10 | 9.30   | Put          | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 25/08/2010 | R186 On 04-November-10 | 9.25   | Put          | Bond Future | 45        | 0                             | 45        | 0                               | 0.00          |
| 25/08/2010 | R186 On 03-February-11 |        |              | Bond Future | 7.87      | 124.5319                      | 7.8710    | 124.5319                        | 0.00          |
| 25/08/2010 | R186 On 03-February-11 | 9.00   | Call         | Bond Future | 11609     | 11                            | 11609     | 11                              | 0.00          |
| 25/08/2010 | R186 On 03-February-11 | 9.05   | Call         | Bond Future | 12019     | 12                            | 12019     | 12                              | 0.00          |
| 25/08/2010 | R186 On 03-February-11 | 8.95   | Call         | Bond Future | 11201     | 11                            | 11201     | 11                              | 0.00          |
| 25/08/2010 | R186 On 03-February-11 | 8.95   | Put          | Bond Future | 612       | 1                             | 612       | 1                               | 0.00          |
| 25/08/2010 | R186 On 03-February-11 | 9.05   | Put          | Bond Future | 517       | 1                             | 517       | 1                               | 0.00          |
| 25/08/2010 | R186 On 03-February-11 | 9.00   | Put          | Bond Future | 562       | 1                             | 562       | 1                               | 0.00          |
| 25/08/2010 | R186 On 05-May-11      |        |              | Bond Future | 7.90      | 126.6218                      | 7.9040    | 126.6218                        | 0.00          |
| 25/08/2010 | R186 On 05-May-11      | 8.75   | Call         | Bond Future | 9891      | 10                            | 9891      | 10                              | 0.00          |
| 25/08/2010 | R186 On 05-May-11      | 8.70   | Call         | Bond Future | 9519      | 9                             | 9519      | 9                               | 0.00          |
| 25/08/2010 | R186 On 05-May-11      | 8.80   | Call         | Bond Future | 10266     | 10                            | 10266     | 10                              | 0.00          |
| 25/08/2010 | R186 On 05-May-11      | 8.80   | Put          | Bond Future | 1493      | 2                             | 1493      | 2                               | 0.00          |
| 25/08/2010 | R186 On 05-May-11      | 8.70   | Put          | Bond Future | 1679      | 2                             | 1679      | 2                               | 0.00          |
| 25/08/2010 | R186 On 05-May-11      | 8.75   | Put          | Bond Future | 1583      | 2                             | 1583      | 2                               | 0.00          |
| 25/08/2010 | R189 On 04-November-10 |        |              | Bond Future | 1.65      | 111.4517                      | 1.6480    | 111.4517                        | 0.00          |
| 25/08/2010 | R189 On 04-November-10 | 1.75   | Call         | Bond Future | 253       | 0                             | 253       | 0                               | 0.00          |
| 25/08/2010 | R189 On 04-November-10 | 1.80   | Call         | Bond Future | 377       | 0                             | 377       | 0                               | 0.00          |
| 25/08/2010 | R189 On 04-November-10 | 1.70   | Call         | Bond Future | 129       | 0                             | 129       | 0                               | 0.00          |
| 25/08/2010 | R189 On 04-November-10 | 1.70   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R189 On 04-November-10 | 1.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R189 On 04-November-10 | 1.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R197 On 04-November-10 |        |              | Bond Future | 2.73      | 131.7086                      | 2.7310    | 131.7086                        | 0.00          |
| 25/08/2010 | R197 On 04-November-10 | 3.05   | Call         | Bond Future | 4021      | 3                             | 4021      | 3                               | 0.00          |
| 25/08/2010 | R197 On 04-November-10 | 3.00   | Call         | Bond Future | 3401      | 3                             | 3401      | 3                               | 0.00          |
| 25/08/2010 | R197 On 04-November-10 | 3.10   | Call         | Bond Future | 4637      | 4                             | 4637      | 4                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2010 | R197 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R197 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R197 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R201 On 04-November-10 |        |              | Bond Future | 7.02      | 108.9096                      | 7.0200    | 108.9096                        | 1,464.00      |
| 25/08/2010 | R201 On 04-November-10 | 8.50   | Call         | Bond Future | 5245      | 5                             | 5245      | 5                               | 0.00          |
| 25/08/2010 | R201 On 04-November-10 | 8.55   | Call         | Bond Future | 5415      | 5                             | 5415      | 5                               | 0.00          |
| 25/08/2010 | R201 On 04-November-10 | 8.45   | Call         | Bond Future | 5074      | 5                             | 5074      | 5                               | 0.00          |
| 25/08/2010 | R201 On 04-November-10 | 7.50   | Call         | Bond Future | 1926      | 2                             | 1926      | 2                               | 0.00          |
| 25/08/2010 | R201 On 04-November-10 | 7.25   | Call         | Bond Future | 1239      | 1                             | 1239      | 1                               | 140.00        |
| 25/08/2010 | R201 On 04-November-10 | 8.00   | Call         | Bond Future | 3539      | 3                             | 3539      | 3                               | 0.00          |
| 25/08/2010 | R201 On 04-November-10 | 6.75   | Call         | Bond Future | 330       | 0                             | 330       | 0                               | 420.00        |
| 25/08/2010 | R201 On 04-November-10 | 8.00   | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 420.00        |
| 25/08/2010 | R201 On 04-November-10 | 6.75   | Put          | Bond Future | 1322      | 2                             | 1322      | 2                               | 0.00          |
| 25/08/2010 | R201 On 04-November-10 | 7.50   | Put          | Bond Future | 190       | 0                             | 190       | 0                               | 140.00        |
| 25/08/2010 | R201 On 04-November-10 | 7.25   | Put          | Bond Future | 403       | 1                             | 403       | 1                               | 0.00          |
| 25/08/2010 | R201 On 04-November-10 | 8.45   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 25/08/2010 | R201 On 04-November-10 | 8.55   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 25/08/2010 | R201 On 04-November-10 | 8.50   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 25/08/2010 | R201 On 03-February-11 |        |              | Bond Future | 7.01      | 106.4259                      | 7.0080    | 106.4259                        | 0.00          |
| 25/08/2010 | R201 On 03-February-11 | 8.00   | Call         | Bond Future | 3534      | 3                             | 3534      | 3                               | 0.00          |
| 25/08/2010 | R201 On 03-February-11 | 7.95   | Call         | Bond Future | 3386      | 3                             | 3386      | 3                               | 0.00          |
| 25/08/2010 | R201 On 03-February-11 | 8.05   | Call         | Bond Future | 3683      | 3                             | 3683      | 3                               | 0.00          |
| 25/08/2010 | R201 On 03-February-11 | 8.05   | Put          | Bond Future | 157       | 0                             | 157       | 0                               | 0.00          |
| 25/08/2010 | R201 On 03-February-11 | 7.95   | Put          | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |
| 25/08/2010 | R201 On 03-February-11 | 8.00   | Put          | Bond Future | 174       | 0                             | 174       | 0                               | 0.00          |
| 25/08/2010 | R201 On 05-May-11      |        |              | Bond Future | 7.02      | 108.2190                      | 7.0240    | 108.2190                        | 0.00          |
| 25/08/2010 | R201 On 05-May-11      | 7.75   | Call         | Bond Future | 2814      | 2                             | 2814      | 2                               | 0.00          |
| 25/08/2010 | R201 On 05-May-11      | 7.80   | Call         | Bond Future | 2939      | 3                             | 2939      | 3                               | 0.00          |
| 25/08/2010 | R201 On 05-May-11      | 7.70   | Call         | Bond Future | 2690      | 2                             | 2690      | 2                               | 0.00          |
| 25/08/2010 | R201 On 05-May-11      | 7.70   | Put          | Bond Future | 521       | 1                             | 521       | 1                               | 0.00          |
| 25/08/2010 | R201 On 05-May-11      | 7.80   | Put          | Bond Future | 453       | 1                             | 453       | 1                               | 0.00          |
| 25/08/2010 | R201 On 05-May-11      | 7.75   | Put          | Bond Future | 486       | 1                             | 486       | 1                               | 0.00          |
| 25/08/2010 | R202 On 04-November-10 |        |              | Bond Future | 2.64      | 114.0570                      | 2.6420    | 114.0570                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2010 | R202 On 04-November-10 | 3.05   | Call         | Bond Future | 7302      | 6                             | 7302      | 6                               | 0.00          |
| 25/08/2010 | R202 On 04-November-10 | 3.00   | Call         | Bond Future | 6439      | 5                             | 6439      | 5                               | 0.00          |
| 25/08/2010 | R202 On 04-November-10 | 3.10   | Call         | Bond Future | 8155      | 7                             | 8155      | 7                               | 0.00          |
| 25/08/2010 | R202 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R202 On 04-November-10 | 3.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R202 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R203 On 04-November-10 |        |              | Bond Future | 7.67      | 103.6588                      | 7.6720    | 103.6588                        | 2,215.00      |
| 25/08/2010 | R203 On 04-November-10 | 9.25   | Call         | Bond Future | 8038      | 7                             | 8038      | 7                               | 0.00          |
| 25/08/2010 | R203 On 04-November-10 | 9.20   | Call         | Bond Future | 7798      | 7                             | 7798      | 7                               | 0.00          |
| 25/08/2010 | R203 On 04-November-10 | 9.30   | Call         | Bond Future | 8278      | 8                             | 8278      | 8                               | 0.00          |
| 25/08/2010 | R203 On 04-November-10 | 9.30   | Put          | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 25/08/2010 | R203 On 04-November-10 | 9.20   | Put          | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 25/08/2010 | R203 On 04-November-10 | 9.25   | Put          | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 25/08/2010 | R203 On 03-February-11 |        |              | Bond Future | 7.70      | 105.5089                      | 7.6970    | 105.5089                        | 0.00          |
| 25/08/2010 | R203 On 03-February-11 | 8.50   | Call         | Bond Future | 4554      | 4                             | 4554      | 4                               | 0.00          |
| 25/08/2010 | R203 On 03-February-11 | 8.55   | Call         | Bond Future | 4761      | 4                             | 4761      | 4                               | 0.00          |
| 25/08/2010 | R203 On 03-February-11 | 8.45   | Call         | Bond Future | 4349      | 4                             | 4349      | 4                               | 0.00          |
| 25/08/2010 | R203 On 03-February-11 | 8.45   | Put          | Bond Future | 533       | 1                             | 533       | 1                               | 0.00          |
| 25/08/2010 | R203 On 03-February-11 | 8.55   | Put          | Bond Future | 451       | 1                             | 451       | 1                               | 0.00          |
| 25/08/2010 | R203 On 03-February-11 | 8.50   | Put          | Bond Future | 491       | 1                             | 491       | 1                               | 0.00          |
| 25/08/2010 | R203 On 05-May-11      |        |              | Bond Future | 7.74      | 103.1090                      | 7.7420    | 103.1090                        | 0.00          |
| 25/08/2010 | R203 On 05-May-11      | 8.25   | Call         | Bond Future | 3691      | 3                             | 3691      | 3                               | 0.00          |
| 25/08/2010 | R203 On 05-May-11      | 8.20   | Call         | Bond Future | 3518      | 3                             | 3518      | 3                               | 0.00          |
| 25/08/2010 | R203 On 05-May-11      | 8.30   | Call         | Bond Future | 3868      | 3                             | 3868      | 3                               | 0.00          |
| 25/08/2010 | R203 On 05-May-11      | 8.30   | Put          | Bond Future | 1114      | 1                             | 1114      | 1                               | 0.00          |
| 25/08/2010 | R203 On 05-May-11      | 8.20   | Put          | Bond Future | 1250      | 1                             | 1250      | 1                               | 0.00          |
| 25/08/2010 | R203 On 05-May-11      | 8.25   | Put          | Bond Future | 1180      | 1                             | 1180      | 1                               | 0.00          |
| 25/08/2010 | R204 On 04-November-10 |        |              | Bond Future | 7.76      | 103.8728                      | 7.7590    | 103.8728                        | 2,466.00      |
| 25/08/2010 | R204 On 04-November-10 | 9.25   | Call         | Bond Future | 8475      | 8                             | 8475      | 8                               | 0.00          |
| 25/08/2010 | R204 On 04-November-10 | 9.30   | Call         | Bond Future | 8739      | 8                             | 8739      | 8                               | 0.00          |
| 25/08/2010 | R204 On 04-November-10 | 9.20   | Call         | Bond Future | 8209      | 8                             | 8209      | 8                               | 0.00          |
| 25/08/2010 | R204 On 04-November-10 | 9.20   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 25/08/2010 | R204 On 04-November-10 | 9.30   | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2010 | R204 On 04-November-10 | 9.25   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 25/08/2010 | R204 On 03-February-11 |        |              | Bond Future | 7.78      | 101.6916                      | 7.7820    | 101.6916                        | 0.00          |
| 25/08/2010 | R204 On 03-February-11 | 8.50   | Call         | Bond Future | 4772      | 4                             | 4772      | 4                               | 0.00          |
| 25/08/2010 | R204 On 03-February-11 | 8.45   | Call         | Bond Future | 4550      | 4                             | 4550      | 4                               | 0.00          |
| 25/08/2010 | R204 On 03-February-11 | 8.55   | Call         | Bond Future | 4997      | 5                             | 4997      | 5                               | 0.00          |
| 25/08/2010 | R204 On 03-February-11 | 8.55   | Put          | Bond Future | 628       | 1                             | 628       | 1                               | 0.00          |
| 25/08/2010 | R204 On 03-February-11 | 8.45   | Put          | Bond Future | 736       | 1                             | 736       | 1                               | 0.00          |
| 25/08/2010 | R204 On 03-February-11 | 8.50   | Put          | Bond Future | 680       | 1                             | 680       | 1                               | 0.00          |
| 25/08/2010 | R204 On 05-May-11      |        |              | Bond Future | 7.83      | 103.3954                      | 7.8270    | 103.3954                        | 0.00          |
| 25/08/2010 | R204 On 05-May-11      | 8.50   | Call         | Bond Future | 4841      | 4                             | 4841      | 4                               | 0.00          |
| 25/08/2010 | R204 On 05-May-11      | 8.55   | Call         | Bond Future | 5049      | 5                             | 5049      | 5                               | 0.00          |
| 25/08/2010 | R204 On 05-May-11      | 8.45   | Call         | Bond Future | 4636      | 4                             | 4636      | 4                               | 0.00          |
| 25/08/2010 | R204 On 05-May-11      | 8.45   | Put          | Bond Future | 1166      | 1                             | 1166      | 1                               | 0.00          |
| 25/08/2010 | R204 On 05-May-11      | 8.55   | Put          | Bond Future | 1037      | 1                             | 1037      | 1                               | 0.00          |
| 25/08/2010 | R204 On 05-May-11      | 8.50   | Put          | Bond Future | 1100      | 1                             | 1100      | 1                               | 0.00          |
| 25/08/2010 | R206 On 04-November-10 |        |              | Bond Future | 6.89      | 103.6267                      | 6.8910    | 103.6267                        | 0.00          |
| 25/08/2010 | R206 On 04-November-10 | 8.50   | Call         | Bond Future | 4456      | 4                             | 4456      | 4                               | 0.00          |
| 25/08/2010 | R206 On 04-November-10 | 8.55   | Call         | Bond Future | 4591      | 4                             | 4591      | 4                               | 0.00          |
| 25/08/2010 | R206 On 04-November-10 | 8.45   | Call         | Bond Future | 4322      | 4                             | 4322      | 4                               | 0.00          |
| 25/08/2010 | R206 On 04-November-10 | 7.25   | Call         | Bond Future | 1222      | 1                             | 1222      | 1                               | 150.00        |
| 25/08/2010 | R206 On 04-November-10 | 8.00   | Call         | Bond Future | 3110      | 3                             | 3110      | 3                               | 0.00          |
| 25/08/2010 | R206 On 04-November-10 | 6.75   | Call         | Bond Future | 380       | 0                             | 380       | 0                               | 450.00        |
| 25/08/2010 | R206 On 04-November-10 | 8.00   | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 450.00        |
| 25/08/2010 | R206 On 04-November-10 | 6.75   | Put          | Bond Future | 782       | 1                             | 782       | 1                               | 0.00          |
| 25/08/2010 | R206 On 04-November-10 | 7.25   | Put          | Bond Future | 207       | 0                             | 207       | 0                               | 150.00        |
| 25/08/2010 | R206 On 04-November-10 | 8.45   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 25/08/2010 | R206 On 04-November-10 | 8.55   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 25/08/2010 | R206 On 04-November-10 | 8.50   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 25/08/2010 | R206 On 03-February-11 |        |              | Bond Future | 6.86      | 101.6981                      | 6.8620    | 101.6981                        | 0.00          |
| 25/08/2010 | R206 On 03-February-11 | 8.00   | Call         | Bond Future | 3063      | 3                             | 3063      | 3                               | 0.00          |
| 25/08/2010 | R206 On 03-February-11 | 8.05   | Call         | Bond Future | 3180      | 3                             | 3180      | 3                               | 0.00          |
| 25/08/2010 | R206 On 03-February-11 | 7.95   | Call         | Bond Future | 2946      | 3                             | 2946      | 3                               | 0.00          |
| 25/08/2010 | R206 On 03-February-11 | 7.95   | Put          | Bond Future | 118       | 0                             | 118       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2010 | R206 On 03-February-11 | 8.05   | Put          | Bond Future | 97        | 0                             | 97        | 0                               | 0.00          |
| 25/08/2010 | R206 On 03-February-11 | 8.00   | Put          | Bond Future | 107       | 0                             | 107       | 0                               | 0.00          |
| 25/08/2010 | R206 On 05-May-11      |        |              | Bond Future | 6.87      | 103.4137                      | 6.8700    | 103.4137                        | 0.00          |
| 25/08/2010 | R206 On 05-May-11      | 7.50   | Call         | Bond Future | 1962      | 2                             | 1962      | 2                               | 0.00          |
| 25/08/2010 | R206 On 05-May-11      | 7.45   | Call         | Bond Future | 1873      | 2                             | 1873      | 2                               | 0.00          |
| 25/08/2010 | R206 On 05-May-11      | 7.55   | Call         | Bond Future | 2053      | 2                             | 2053      | 2                               | 0.00          |
| 25/08/2010 | R206 On 05-May-11      | 7.55   | Put          | Bond Future | 413       | 1                             | 413       | 1                               | 0.00          |
| 25/08/2010 | R206 On 05-May-11      | 7.45   | Put          | Bond Future | 472       | 1                             | 472       | 1                               | 0.00          |
| 25/08/2010 | R206 On 05-May-11      | 7.50   | Put          | Bond Future | 441       | 1                             | 441       | 1                               | 0.00          |
| 25/08/2010 | R207 On 04-November-10 |        |              | Bond Future | 7.79      | 98.3579                       | 7.7860    | 98.3579                         | 810.00        |
| 25/08/2010 | R207 On 04-November-10 | 9.25   | Call         | Bond Future | 8749      | 8                             | 8749      | 8                               | 0.00          |
| 25/08/2010 | R207 On 04-November-10 | 9.20   | Call         | Bond Future | 8471      | 8                             | 8471      | 8                               | 0.00          |
| 25/08/2010 | R207 On 04-November-10 | 9.30   | Call         | Bond Future | 9025      | 9                             | 9025      | 9                               | 0.00          |
| 25/08/2010 | R207 On 04-November-10 | 9.30   | Put          | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 25/08/2010 | R207 On 04-November-10 | 9.20   | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 25/08/2010 | R207 On 04-November-10 | 9.25   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 25/08/2010 | R207 On 03-February-11 |        |              | Bond Future | 7.81      | 96.4736                       | 7.8060    | 96.4736                         | 0.00          |
| 25/08/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 6113      | 6                             | 6113      | 6                               | 0.00          |
| 25/08/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 5866      | 5                             | 5866      | 5                               | 0.00          |
| 25/08/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 6362      | 6                             | 6362      | 6                               | 0.00          |
| 25/08/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 437       | 1                             | 437       | 1                               | 0.00          |
| 25/08/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 516       | 1                             | 516       | 1                               | 0.00          |
| 25/08/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 475       | 1                             | 475       | 1                               | 0.00          |
| 25/08/2010 | R207 On 05-May-11      |        |              | Bond Future | 7.85      | 98.0890                       | 7.8490    | 98.0890                         | 0.00          |
| 25/08/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 5073      | 5                             | 5073      | 5                               | 0.00          |
| 25/08/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 5291      | 5                             | 5291      | 5                               | 0.00          |
| 25/08/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 4857      | 5                             | 4857      | 5                               | 0.00          |
| 25/08/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 1297      | 1                             | 1297      | 1                               | 0.00          |
| 25/08/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 1155      | 1                             | 1155      | 1                               | 0.00          |
| 25/08/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 1225      | 1                             | 1225      | 1                               | 0.00          |
| 25/08/2010 | R208 On 04-November-10 |        |              | Bond Future | 7.84      | 92.6154                       | 7.8360    | 92.6154                         | 6,835.00      |
| 25/08/2010 | R208 On 04-November-10 | 9.25   | Call         | Bond Future | 8864      | 8                             | 8864      | 8                               | 0.00          |
| 25/08/2010 | R208 On 04-November-10 | 9.30   | Call         | Bond Future | 9153      | 9                             | 9153      | 9                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2010 | R208 On 04-November-10 | 9.20   | Call         | Bond Future | 8575      | 8                             | 8575      | 8                               | 0.00          |
| 25/08/2010 | R208 On 04-November-10 | 9.20   | Put          | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 25/08/2010 | R208 On 04-November-10 | 9.30   | Put          | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 25/08/2010 | R208 On 04-November-10 | 9.25   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 25/08/2010 | R208 On 03-February-11 |        |              | Bond Future | 7.86      | 94.2726                       | 7.8590    | 94.2726                         | 0.00          |
| 25/08/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 6178      | 6                             | 6178      | 6                               | 0.00          |
| 25/08/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 6436      | 6                             | 6436      | 6                               | 0.00          |
| 25/08/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 5923      | 6                             | 5923      | 6                               | 0.00          |
| 25/08/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 612       | 1                             | 612       | 1                               | 0.00          |
| 25/08/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 520       | 1                             | 520       | 1                               | 0.00          |
| 25/08/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 564       | 1                             | 564       | 1                               | 0.00          |
| 25/08/2010 | R208 On 05-May-11      |        |              | Bond Future | 7.90      | 92.4535                       | 7.8970    | 92.4535                         | 0.00          |
| 25/08/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 5148      | 5                             | 5148      | 5                               | 0.00          |
| 25/08/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 4924      | 5                             | 4924      | 5                               | 0.00          |
| 25/08/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 5375      | 5                             | 5375      | 5                               | 0.00          |
| 25/08/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 1292      | 1                             | 1292      | 1                               | 0.00          |
| 25/08/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 1451      | 2                             | 1451      | 2                               | 0.00          |
| 25/08/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 1369      | 2                             | 1369      | 2                               | 0.00          |
| 25/08/2010 | R209 On 04-November-10 |        |              | Bond Future | 7.83      | 82.5343                       | 7.8270    | 82.5343                         | 13,494.00     |
| 25/08/2010 | R209 On 04-November-10 | 9.00   | Call         | Bond Future | 10084     | 9                             | 10084     | 9                               | 0.00          |
| 25/08/2010 | R209 On 04-November-10 | 9.05   | Call         | Bond Future | 10456     | 10                            | 10456     | 10                              | 0.00          |
| 25/08/2010 | R209 On 04-November-10 | 8.95   | Call         | Bond Future | 9711      | 9                             | 9711      | 9                               | 0.00          |
| 25/08/2010 | R209 On 04-November-10 | 8.25   | Call         | Bond Future | 4549      | 4                             | 4549      | 4                               | 54.00         |
| 25/08/2010 | R209 On 04-November-10 | 9.25   | Call         | Bond Future | 11923     | 11                            | 11923     | 11                              | 0.00          |
| 25/08/2010 | R209 On 04-November-10 | 7.75   | Call         | Bond Future | 1666      | 1                             | 1666      | 1                               | 162.00        |
| 25/08/2010 | R209 On 04-November-10 | 8.50   | Call         | Bond Future | 6339      | 6                             | 6339      | 6                               | 0.00          |
| 25/08/2010 | R209 On 04-November-10 | 8.50   | Put          | Bond Future | 345       | 0                             | 345       | 0                               | 54.00         |
| 25/08/2010 | R209 On 04-November-10 | 8.25   | Put          | Bond Future | 699       | 1                             | 699       | 1                               | 0.00          |
| 25/08/2010 | R209 On 04-November-10 | 9.25   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 162.00        |
| 25/08/2010 | R209 On 04-November-10 | 7.75   | Put          | Bond Future | 2399      | 3                             | 2399      | 3                               | 0.00          |
| 25/08/2010 | R209 On 04-November-10 | 8.95   | Put          | Bond Future | 88        | 0                             | 88        | 0                               | 0.00          |
| 25/08/2010 | R209 On 04-November-10 | 9.05   | Put          | Bond Future | 65        | 0                             | 65        | 0                               | 0.00          |
| 25/08/2010 | R209 On 04-November-10 | 9.00   | Put          | Bond Future | 75        | 0                             | 75        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2010 | R209 On 03-February-11 |        |              | Bond Future | 7.84      | 84.0042                       | 7.8400    | 84.0042                         | 0.00          |
| 25/08/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 10359     | 10                            | 10359     | 10                              | 0.00          |
| 25/08/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 10703     | 10                            | 10703     | 10                              | 0.00          |
| 25/08/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 10015     | 9                             | 10015     | 9                               | 0.00          |
| 25/08/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 531       | 1                             | 531       | 1                               | 0.00          |
| 25/08/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 451       | 1                             | 451       | 1                               | 0.00          |
| 25/08/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 490       | 1                             | 490       | 1                               | 0.00          |
| 25/08/2010 | R209 On 05-May-11      |        |              | Bond Future | 7.86      | 82.2685                       | 7.8630    | 82.2685                         | 0.00          |
| 25/08/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 7430      | 7                             | 7430      | 7                               | 0.00          |
| 25/08/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 7744      | 7                             | 7744      | 7                               | 0.00          |
| 25/08/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 7119      | 6                             | 7119      | 6                               | 0.00          |
| 25/08/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 1906      | 2                             | 1906      | 2                               | 0.00          |
| 25/08/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 1695      | 2                             | 1695      | 2                               | 0.00          |
| 25/08/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 1798      | 2                             | 1798      | 2                               | 0.00          |
| 25/08/2010 | R209 On 04-August-11   |        |              | Bond Future | 7.90      | 83.5878                       | 7.9030    | 83.5878                         | 0.00          |
| 25/08/2010 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 7826      | 7                             | 7826      | 7                               | 0.00          |
| 25/08/2010 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 8125      | 8                             | 8125      | 8                               | 0.00          |
| 25/08/2010 | R209 On 04-August-11   | 8.45   | Call         | Bond Future | 7528      | 7                             | 7528      | 7                               | 0.00          |
| 25/08/2010 | R209 On 04-August-11   | 10.10  | Call         | Bond Future | 17594     | 17                            | 17594     | 17                              | 0.00          |
| 25/08/2010 | R209 On 04-August-11   | 10.10  | Put          | Bond Future | 653       | 1                             | 653       | 1                               | 1,000.00      |
| 25/08/2010 | R209 On 04-August-11   | 8.45   | Put          | Bond Future | 2698      | 3                             | 2698      | 3                               | 0.00          |
| 25/08/2010 | R209 On 04-August-11   | 8.55   | Put          | Bond Future | 2460      | 3                             | 2460      | 3                               | 0.00          |
| 25/08/2010 | R209 On 04-August-11   | 8.50   | Put          | Bond Future | 2577      | 3                             | 2577      | 3                               | 1,000.00      |
| 25/08/2010 | R210 On 04-November-10 |        |              | Bond Future | 2.70      | 97.9642                       | 2.6990    | 97.9642                         | 0.00          |
| 25/08/2010 | R210 On 04-November-10 | 3.10   | Call         | Bond Future | 5316      | 4                             | 5316      | 4                               | 0.00          |
| 25/08/2010 | R210 On 04-November-10 | 3.15   | Call         | Bond Future | 5955      | 5                             | 5955      | 5                               | 0.00          |
| 25/08/2010 | R210 On 04-November-10 | 3.05   | Call         | Bond Future | 4672      | 4                             | 4672      | 4                               | 0.00          |
| 25/08/2010 | R210 On 04-November-10 | 3.05   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R210 On 04-November-10 | 3.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R210 On 04-November-10 | 3.10   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R211 On 04-November-10 |        |              | Bond Future | 2.66      | 99.5733                       | 2.6560    | 99.5733                         | 0.00          |
| 25/08/2010 | R211 On 04-November-10 | 2.75   | Call         | Bond Future | 532       | 0                             | 532       | 0                               | 0.00          |
| 25/08/2010 | R211 On 04-November-10 | 2.70   | Call         | Bond Future | 249       | 0                             | 249       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/08/2010 | R211 On 04-November-10 | 2.80   | Call         | Bond Future  | 813       | 1                             | 813       | 1                               | 0.00          |
| 25/08/2010 | R211 On 04-November-10 | 2.80   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R211 On 04-November-10 | 2.70   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R211 On 04-November-10 | 2.75   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R212 On 04-November-10 |        |              | Bond Future  | 2.82      | 100.0638                      | 2.8240    | 100.0638                        | 0.00          |
| 25/08/2010 | R212 On 04-November-10 | 3.00   | Call         | Bond Future  | 1660      | 2                             | 1660      | 2                               | 0.00          |
| 25/08/2010 | R212 On 04-November-10 | 3.05   | Call         | Bond Future  | 2126      | 2                             | 2126      | 2                               | 0.00          |
| 25/08/2010 | R212 On 04-November-10 | 2.95   | Call         | Bond Future  | 1192      | 1                             | 1192      | 1                               | 0.00          |
| 25/08/2010 | R212 On 04-November-10 | 2.95   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R212 On 04-November-10 | 3.05   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | R212 On 04-November-10 | 3.00   | Put          | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/08/2010 | TRT1 On 04-November-10 |        |              | Index Future | 342.70    | 341.1440                      | 342.7000  | 341.1440                        | 100.00        |
| 25/08/2010 | TRT1 On 03-February-11 |        |              | Index Future | 348.84    | 347.2640                      | 348.8430  | 347.2640                        | 0.00          |