



Derivatives Monthly Statistics Report

For December 2010

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/12/2010 | AL7T On 03-February-11 | | | Index Future | 372.44 | 369.8760 | 372.4350 | 369.8760 | 30.00 |
| 01/12/2010 | ALBI On 03-February-11 | | | Index Future | 343.53 | 341.5270 | 343.5270 | 341.5270 | 1,132.00 |
| 01/12/2010 | ALBI On 05-May-11 | | | Index Future | 348.55 | 346.5150 | 348.5450 | 346.5150 | 2.00 |
| 01/12/2010 | CRD1 On 03-February-11 | | | Index Future | 152.66 | 152.1710 | 152.6640 | 152.1710 | 2.00 |
| 01/12/2010 | CRD1 On 05-May-11 | | | Index Future | 154.74 | 154.2370 | 154.7380 | 154.2370 | 0.00 |
| 01/12/2010 | GOVI On 03-February-11 | | | GOVI | 344.38 | 342.4090 | 344.3770 | 342.4090 | 209.00 |
| 01/12/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 13770 | 0 | 13770 | 0 | 0.00 |
| 01/12/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 13870 | 0 | 13870 | 0 | 0.00 |
| 01/12/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 13670 | 0 | 13670 | 0 | 0.00 |
| 01/12/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 01/12/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 01/12/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 01/12/2010 | GOVI On 05-May-11 | | | GOVI | 349.41 | 347.4100 | 349.4080 | 347.4100 | 0.00 |
| 01/12/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 4080 | 0 | 4080 | 0 | 0.00 |
| 01/12/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 3980 | 0 | 3980 | 0 | 0.00 |
| 01/12/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 4180 | 0 | 4180 | 0 | 0.00 |
| 01/12/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 01/12/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 01/12/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 01/12/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/12/2010 | IGOV On 03-February-11 | | | Index Future | 148.58 | 148.7560 | 148.5810 | 148.7560 | 0.00 |
| 01/12/2010 | IGOV On 05-May-11 | | | Index Future | 150.75 | 150.9280 | 150.7520 | 150.9280 | 0.00 |
| 01/12/2010 | IGOV On 04-August-11 | | | Index Future | 152.93 | 153.1050 | 152.9260 | 153.1050 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/12/2010 | ILBI On 03-February-11 | | | Index Future | 402.43 | 402.8280 | 402.4270 | 402.8280 | 370.00 |
| 01/12/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 01/12/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 01/12/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 01/12/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 01/12/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 01/12/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 01/12/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.55 | 94.4600 | 5.5520 | 94.4600 | 7,600.00 |
| 01/12/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.53 | 94.4750 | 5.5290 | 94.4750 | 5,000.00 |
| 01/12/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.52 | 94.4640 | 5.5200 | 94.4640 | 2,500.00 |
| 01/12/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.52 | 94.4490 | 5.5210 | 94.4490 | 5,500.00 |
| 01/12/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.52 | 94.4490 | 5.5210 | 94.4490 | 0.00 |
| 01/12/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.53 | 94.4420 | 5.5270 | 94.4420 | 0.00 |
| 01/12/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.55 | 94.4220 | 5.5460 | 94.4220 | 4,500.00 |
| 01/12/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.76 | 94.2140 | 5.7590 | 94.2140 | 13,900.00 |
| 01/12/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.98 | 93.9900 | 5.9770 | 93.9900 | 5,200.00 |
| 01/12/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.24 | 93.7270 | 6.2420 | 93.7270 | 0.00 |
| 01/12/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.50 | 93.4540 | 6.4950 | 93.4540 | 100.00 |
| 01/12/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.72 | 93.2120 | 6.7240 | 93.2120 | 40,100.00 |
| 01/12/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/12/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/12/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/12/2010 | OTH1 On 03-February-11 | | | Index Future | 338.57 | 336.4040 | 338.5740 | 336.4040 | 3.00 |
| 01/12/2010 | OTH1 On 05-May-11 | | | Index Future | 343.52 | 341.3170 | 343.5200 | 341.3170 | 0.00 |
| 01/12/2010 | R157 On 03-February-11 | | | Bond Future | 7.42 | 128.2031 | 7.4240 | 128.2031 | 7,186.00 |
| 01/12/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2299 | 2 | 2299 | 2 | 0.00 |
| 01/12/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 01/12/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2477 | 2 | 2477 | 2 | 0.00 |
| 01/12/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 199 | 0 | 199 | 0 | 0.00 |
| 01/12/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 01/12/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 236 | 0 | 236 | 0 | 0.00 |
| 01/12/2010 | R157 On 05-May-11 | | | Bond Future | 7.54 | 123.2660 | 7.5360 | 123.2660 | 705.00 |
| 01/12/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1926 | 2 | 1926 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/12/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 01/12/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1684 | 1 | 1684 | 1 | 0.00 |
| 01/12/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 01/12/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1127 | 1 | 1127 | 1 | 0.00 |
| 01/12/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 01/12/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 01/12/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1045 | 1 | 1045 | 1 | 0.00 |
| 01/12/2010 | R157 On 04-August-11 | | | Bond Future | 7.67 | 125.0626 | 7.6660 | 125.0626 | 0.00 |
| 01/12/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1391 | 1 | 1391 | 1 | 0.00 |
| 01/12/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1483 | 1 | 1483 | 1 | 0.00 |
| 01/12/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1302 | 1 | 1302 | 1 | 0.00 |
| 01/12/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 01/12/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1935 | 2 | 1935 | 2 | 0.00 |
| 01/12/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2039 | 2 | 2039 | 2 | 0.00 |
| 01/12/2010 | R186 On 03-February-11 | | | Bond Future | 8.40 | 118.7859 | 8.4010 | 118.7859 | 23,685.00 |
| 01/12/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 6182 | 6 | 6182 | 6 | 0.00 |
| 01/12/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 6568 | 6 | 6568 | 6 | 0.00 |
| 01/12/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 320 | 0 | 320 | 0 | 3,000.00 |
| 01/12/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 5802 | 5 | 5802 | 5 | 0.00 |
| 01/12/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 01/12/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 6971 | 8 | 6971 | 8 | 0.00 |
| 01/12/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 440 | 1 | 440 | 1 | 0.00 |
| 01/12/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 01/12/2010 | R186 On 05-May-11 | | | Bond Future | 8.48 | 120.5222 | 8.4770 | 120.5222 | 0.00 |
| 01/12/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5106 | 5 | 5106 | 5 | 0.00 |
| 01/12/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5399 | 5 | 5399 | 5 | 0.00 |
| 01/12/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1695 | 1 | 1695 | 1 | 5,500.00 |
| 01/12/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4819 | 4 | 4819 | 4 | 0.00 |
| 01/12/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2698 | 3 | 2698 | 3 | 0.00 |
| 01/12/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6428 | 7 | 6428 | 7 | 0.00 |
| 01/12/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2345 | 3 | 2345 | 3 | 0.00 |
| 01/12/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2517 | 3 | 2517 | 3 | 0.00 |
| 01/12/2010 | R186 On 04-August-11 | | | Bond Future | 8.56 | 116.9862 | 8.5590 | 116.9862 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/12/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3277 | 3 | 3277 | 3 | 0.00 |
| 01/12/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3077 | 3 | 3077 | 3 | 0.00 |
| 01/12/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3483 | 3 | 3483 | 3 | 0.00 |
| 01/12/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 5971 | 6 | 5971 | 6 | 0.00 |
| 01/12/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6546 | 7 | 6546 | 7 | 0.00 |
| 01/12/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6254 | 7 | 6254 | 7 | 0.00 |
| 01/12/2010 | R201 On 03-February-11 | | | Bond Future | 7.14 | 106.0661 | 7.1420 | 106.0661 | 489.00 |
| 01/12/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 01/12/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 3092 | 3 | 3092 | 3 | 0.00 |
| 01/12/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2775 | 2 | 2775 | 2 | 0.00 |
| 01/12/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 01/12/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 01/12/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 01/12/2010 | R201 On 05-May-11 | | | Bond Future | 7.24 | 107.6173 | 7.2440 | 107.6173 | 0.00 |
| 01/12/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2060 | 2 | 2060 | 2 | 0.00 |
| 01/12/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 01/12/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1944 | 2 | 1944 | 2 | 0.00 |
| 01/12/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 487 | 1 | 487 | 1 | 0.00 |
| 01/12/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 406 | 1 | 406 | 1 | 0.00 |
| 01/12/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 444 | 1 | 444 | 1 | 0.00 |
| 01/12/2010 | R201 On 04-August-11 | | | Bond Future | 7.37 | 104.7756 | 7.3680 | 104.7756 | 0.00 |
| 01/12/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 01/12/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1154 | 1 | 1154 | 1 | 0.00 |
| 01/12/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1009 | 1 | 1009 | 1 | 0.00 |
| 01/12/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1516 | 2 | 1516 | 2 | 0.00 |
| 01/12/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1359 | 2 | 1359 | 2 | 0.00 |
| 01/12/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1436 | 2 | 1436 | 2 | 0.00 |
| 01/12/2010 | R202 On 03-February-11 | | | Bond Future | 0.42 | 167.4249 | 0.4170 | 167.4249 | 3,240.00 |
| 01/12/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59435 | 60 | 59435 | 60 | 0.00 |
| 01/12/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 60282 | 61 | 60282 | 61 | 0.00 |
| 01/12/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 58579 | 59 | 58579 | 59 | 0.00 |
| 01/12/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/12/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R202 On 05-May-11 | | | Bond Future | 0.34 | 169.8759 | 0.3390 | 169.8759 | 6,500.00 |
| 01/12/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42361 | 43 | 42361 | 43 | 0.00 |
| 01/12/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43389 | 44 | 43389 | 44 | 0.00 |
| 01/12/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41323 | 42 | 41323 | 42 | 0.00 |
| 01/12/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R203 On 03-February-11 | | | Bond Future | 8.08 | 103.5502 | 8.0750 | 103.5502 | 1,407.00 |
| 01/12/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2503 | 2 | 2503 | 2 | 0.00 |
| 01/12/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2698 | 2 | 2698 | 2 | 0.00 |
| 01/12/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2314 | 2 | 2314 | 2 | 0.00 |
| 01/12/2010 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 934 | 1 | 934 | 1 | 1,000.00 |
| 01/12/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 436 | 1 | 436 | 1 | 0.00 |
| 01/12/2010 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1315 | 2 | 1315 | 2 | 0.00 |
| 01/12/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 327 | 0 | 327 | 0 | 0.00 |
| 01/12/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 378 | 1 | 378 | 1 | 0.00 |
| 01/12/2010 | R203 On 05-May-11 | | | Bond Future | 8.18 | 100.9027 | 8.1840 | 100.9027 | 0.00 |
| 01/12/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1982 | 2 | 1982 | 2 | 0.00 |
| 01/12/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1851 | 2 | 1851 | 2 | 0.00 |
| 01/12/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2116 | 2 | 2116 | 2 | 0.00 |
| 01/12/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1551 | 2 | 1551 | 2 | 0.00 |
| 01/12/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1773 | 2 | 1773 | 2 | 0.00 |
| 01/12/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1660 | 2 | 1660 | 2 | 0.00 |
| 01/12/2010 | R203 On 04-August-11 | | | Bond Future | 8.31 | 102.3711 | 8.3070 | 102.3711 | 0.00 |
| 01/12/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1563 | 1 | 1563 | 1 | 0.00 |
| 01/12/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1465 | 1 | 1465 | 1 | 0.00 |
| 01/12/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1665 | 1 | 1665 | 1 | 0.00 |
| 01/12/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2883 | 3 | 2883 | 3 | 0.00 |
| 01/12/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3162 | 4 | 3162 | 4 | 0.00 |
| 01/12/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 01/12/2010 | R204 On 03-February-11 | | | Bond Future | 8.20 | 99.2180 | 8.1970 | 99.2180 | 1,926.00 |
| 01/12/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2309 | 2 | 2309 | 2 | 0.00 |

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| 01/12/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2115 | 2 | 2115 | 2 | 0.00 |
| 01/12/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2509 | 2 | 2509 | 2 | 0.00 |
| 01/12/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 531 | 1 | 531 | 1 | 0.00 |
| 01/12/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 692 | 1 | 692 | 1 | 0.00 |
| 01/12/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 608 | 1 | 608 | 1 | 0.00 |
| 01/12/2010 | R204 On 05-May-11 | | | Bond Future | 8.30 | 100.6703 | 8.2990 | 100.6703 | 0.00 |
| 01/12/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2692 | 2 | 2692 | 2 | 0.00 |
| 01/12/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2857 | 2 | 2857 | 2 | 0.00 |
| 01/12/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2533 | 2 | 2533 | 2 | 0.00 |
| 01/12/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1706 | 2 | 1706 | 2 | 0.00 |
| 01/12/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1487 | 2 | 1487 | 2 | 0.00 |
| 01/12/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1593 | 2 | 1593 | 2 | 0.00 |
| 01/12/2010 | R204 On 04-August-11 | | | Bond Future | 8.41 | 98.1004 | 8.4130 | 98.1004 | 0.00 |
| 01/12/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1602 | 1 | 1602 | 1 | 0.00 |
| 01/12/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1710 | 1 | 1710 | 1 | 0.00 |
| 01/12/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1499 | 1 | 1499 | 1 | 0.00 |
| 01/12/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4008 | 5 | 4008 | 5 | 0.00 |
| 01/12/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3670 | 4 | 3670 | 4 | 0.00 |
| 01/12/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3836 | 4 | 3836 | 4 | 0.00 |
| 01/12/2010 | R206 On 03-February-11 | | | Bond Future | 6.78 | 102.0222 | 6.7830 | 102.0222 | 0.00 |
| 01/12/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3169 | 3 | 3169 | 3 | 0.00 |
| 01/12/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3295 | 3 | 3295 | 3 | 0.00 |
| 01/12/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3043 | 3 | 3043 | 3 | 0.00 |
| 01/12/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 01/12/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 01/12/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 01/12/2010 | R206 On 05-May-11 | | | Bond Future | 6.88 | 103.5131 | 6.8800 | 103.5131 | 0.00 |
| 01/12/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1775 | 2 | 1775 | 2 | 0.00 |
| 01/12/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1683 | 1 | 1683 | 1 | 0.00 |
| 01/12/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1869 | 2 | 1869 | 2 | 0.00 |
| 01/12/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 01/12/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 01/12/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 278 | 0 | 278 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/12/2010 | R206 On 04-August-11 | | | Bond Future | 7.01 | 101.2547 | 7.0050 | 101.2547 | 0.00 |
| 01/12/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 910 | 1 | 910 | 1 | 0.00 |
| 01/12/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 01/12/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 967 | 1 | 967 | 1 | 0.00 |
| 01/12/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 867 | 1 | 867 | 1 | 0.00 |
| 01/12/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 975 | 1 | 975 | 1 | 0.00 |
| 01/12/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 921 | 1 | 921 | 1 | 0.00 |
| 01/12/2010 | R207 On 03-February-11 | | | Bond Future | 8.24 | 93.4758 | 8.2410 | 93.4758 | 1,400.00 |
| 01/12/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3357 | 3 | 3357 | 3 | 0.00 |
| 01/12/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3127 | 3 | 3127 | 3 | 0.00 |
| 01/12/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3593 | 3 | 3593 | 3 | 0.00 |
| 01/12/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 320 | 0 | 320 | 0 | 0.00 |
| 01/12/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 429 | 1 | 429 | 1 | 0.00 |
| 01/12/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 371 | 1 | 371 | 1 | 0.00 |
| 01/12/2010 | R207 On 05-May-11 | | | Bond Future | 8.34 | 94.8393 | 8.3360 | 94.8393 | 0.00 |
| 01/12/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2735 | 2 | 2735 | 2 | 0.00 |
| 01/12/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2905 | 2 | 2905 | 2 | 0.00 |
| 01/12/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2570 | 2 | 2570 | 2 | 0.00 |
| 01/12/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1908 | 2 | 1908 | 2 | 0.00 |
| 01/12/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1667 | 2 | 1667 | 2 | 0.00 |
| 01/12/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 01/12/2010 | R207 On 04-August-11 | | | Bond Future | 8.44 | 92.5865 | 8.4410 | 92.5865 | 0.00 |
| 01/12/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 01/12/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2372 | 2 | 2372 | 2 | 0.00 |
| 01/12/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2110 | 2 | 2110 | 2 | 0.00 |
| 01/12/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3491 | 4 | 3491 | 4 | 0.00 |
| 01/12/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3177 | 4 | 3177 | 4 | 0.00 |
| 01/12/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3331 | 4 | 3331 | 4 | 0.00 |
| 01/12/2010 | R208 On 03-February-11 | | | Bond Future | 8.30 | 91.3440 | 8.2980 | 91.3440 | 5,598.00 |
| 01/12/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3263 | 3 | 3263 | 3 | 0.00 |
| 01/12/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3502 | 3 | 3502 | 3 | 0.00 |
| 01/12/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3029 | 3 | 3029 | 3 | 0.00 |
| 01/12/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 541 | 1 | 541 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/12/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 409 | 1 | 409 | 1 | 0.00 |
| 01/12/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 472 | 1 | 472 | 1 | 0.00 |
| 01/12/2010 | R208 On 05-May-11 | | | Bond Future | 8.38 | 89.2788 | 8.3840 | 89.2788 | 0.00 |
| 01/12/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2700 | 2 | 2700 | 2 | 0.00 |
| 01/12/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2532 | 2 | 2532 | 2 | 0.00 |
| 01/12/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2874 | 3 | 2874 | 3 | 0.00 |
| 01/12/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1858 | 2 | 1858 | 2 | 0.00 |
| 01/12/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 01/12/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 01/12/2010 | R208 On 04-August-11 | | | Bond Future | 8.48 | 90.5815 | 8.4770 | 90.5815 | 0.00 |
| 01/12/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2265 | 2 | 2265 | 2 | 0.00 |
| 01/12/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2404 | 2 | 2404 | 2 | 0.00 |
| 01/12/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2131 | 2 | 2131 | 2 | 0.00 |
| 01/12/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3819 | 4 | 3819 | 4 | 0.00 |
| 01/12/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3478 | 4 | 3478 | 4 | 0.00 |
| 01/12/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3645 | 4 | 3645 | 4 | 0.00 |
| 01/12/2010 | R209 On 03-February-11 | | | Bond Future | 8.43 | 78.8802 | 8.4300 | 78.8802 | 23,690.00 |
| 01/12/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 5114 | 5 | 5114 | 5 | 0.00 |
| 01/12/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 4802 | 4 | 4802 | 4 | 0.00 |
| 01/12/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5429 | 5 | 5429 | 5 | 0.00 |
| 01/12/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 448 | 1 | 448 | 1 | 0.00 |
| 01/12/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 01/12/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 515 | 1 | 515 | 1 | 0.00 |
| 01/12/2010 | R209 On 05-May-11 | | | Bond Future | 8.49 | 76.8874 | 8.4870 | 76.8874 | 0.00 |
| 01/12/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3271 | 3 | 3271 | 3 | 0.00 |
| 01/12/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3489 | 3 | 3489 | 3 | 0.00 |
| 01/12/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3059 | 3 | 3059 | 3 | 0.00 |
| 01/12/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3370 | 4 | 3370 | 4 | 0.00 |
| 01/12/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2964 | 3 | 2964 | 3 | 0.00 |
| 01/12/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3162 | 4 | 3162 | 4 | 0.00 |
| 01/12/2010 | R209 On 04-August-11 | | | Bond Future | 8.55 | 78.0040 | 8.5480 | 78.0040 | 0.00 |
| 01/12/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3860 | 3 | 3860 | 3 | 0.00 |
| 01/12/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4070 | 4 | 4070 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/12/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3656 | 3 | 3656 | 3 | 0.00 |
| 01/12/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12044 | 11 | 12044 | 11 | 0.00 |
| 01/12/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 751 | 1 | 751 | 1 | 0.00 |
| 01/12/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4474 | 5 | 4474 | 5 | 0.00 |
| 01/12/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 4053 | 4 | 4053 | 4 | 0.00 |
| 01/12/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4259 | 5 | 4259 | 5 | 0.00 |
| 01/12/2010 | R211 On 03-February-11 | | | Bond Future | 1.77 | 104.1960 | 1.7710 | 104.1960 | 589.00 |
| 01/12/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4118 | 4 | 4118 | 4 | 0.00 |
| 01/12/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4394 | 4 | 4394 | 4 | 0.00 |
| 01/12/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3842 | 4 | 3842 | 4 | 0.00 |
| 01/12/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/12/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R212 On 03-February-11 | | | Bond Future | 2.46 | 102.8939 | 2.4560 | 102.8939 | 1,868.00 |
| 01/12/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 5138 | 5 | 5138 | 5 | 0.00 |
| 01/12/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5595 | 6 | 5595 | 6 | 0.00 |
| 01/12/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4678 | 5 | 4678 | 5 | 0.00 |
| 01/12/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R213 On 03-February-11 | | | Bond Future | 8.46 | 88.4098 | 8.4550 | 88.4098 | 0.00 |
| 01/12/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 4492 | 5 | 4492 | 5 | 0.00 |
| 01/12/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 3575 | 4 | 3575 | 4 | 0.00 |
| 01/12/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 4032 | 5 | 4032 | 5 | 0.00 |
| 01/12/2010 | R213 On 05-May-11 | | | Bond Future | 8.52 | 86.1634 | 8.5180 | 86.1634 | 0.00 |
| 01/12/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 4096 | 5 | 4096 | 5 | 0.00 |
| 01/12/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 5009 | 6 | 5009 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/12/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 4551 | 5 | 4551 | 5 | 0.00 |
| 01/12/2010 | R213 On 04-August-11 | | | Bond Future | 8.59 | 87.4200 | 8.5850 | 87.4200 | 0.00 |
| 01/12/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/12/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 5547 | 6 | 5547 | 6 | 0.00 |
| 01/12/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 4639 | 5 | 4639 | 5 | 0.00 |
| 01/12/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 5091 | 6 | 5091 | 6 | 0.00 |
| 01/12/2010 | TRT1 On 03-February-11 | | | Index Future | 340.15 | 338.2040 | 340.1490 | 338.2040 | 100.00 |
| 01/12/2010 | TRT1 On 05-May-11 | | | Index Future | 344.77 | 342.7950 | 344.7680 | 342.7950 | 0.00 |
| 02/12/2010 | AL7T On 03-February-11 | | | Index Future | 371.47 | 372.4350 | 371.4690 | 372.4350 | 30.00 |
| 02/12/2010 | ALBI On 03-February-11 | | | Index Future | 342.64 | 343.5270 | 342.6390 | 343.5270 | 1,132.00 |
| 02/12/2010 | ALBI On 05-May-11 | | | Index Future | 347.65 | 348.5450 | 347.6450 | 348.5450 | 2.00 |
| 02/12/2010 | CRD1 On 03-February-11 | | | Index Future | 152.42 | 152.6640 | 152.4210 | 152.6640 | 2.00 |
| 02/12/2010 | CRD1 On 05-May-11 | | | Index Future | 154.49 | 154.7380 | 154.4920 | 154.7380 | 0.00 |
| 02/12/2010 | GOVI On 03-February-11 | | | GOVI | 343.51 | 344.3770 | 343.5050 | 344.3770 | 209.00 |
| 02/12/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 5050 | 1 | 5050 | 1 | 0.00 |
| 02/12/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 4950 | 1 | 4950 | 1 | 0.00 |
| 02/12/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 5150 | 1 | 5150 | 1 | 0.00 |
| 02/12/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | GOVI On 05-May-11 | | | GOVI | 348.52 | 349.4080 | 348.5240 | 349.4080 | 0.00 |
| 02/12/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 4860 | 0 | 4860 | 0 | 0.00 |
| 02/12/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 4660 | 0 | 4660 | 0 | 0.00 |
| 02/12/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 4760 | 0 | 4760 | 0 | 0.00 |
| 02/12/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/12/2010 | IGOV On 03-February-11 | | | Index Future | 148.57 | 148.5810 | 148.5710 | 148.5810 | 0.00 |
| 02/12/2010 | IGOV On 05-May-11 | | | Index Future | 150.74 | 150.7520 | 150.7420 | 150.7520 | 0.00 |
| 02/12/2010 | IGOV On 04-August-11 | | | Index Future | 152.92 | 152.9260 | 152.9160 | 152.9260 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/12/2010 | ILBI On 03-February-11 | | | Index Future | 402.40 | 402.4270 | 402.4020 | 402.4270 | 370.00 |
| 02/12/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 02/12/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/12/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 02/12/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 02/12/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 02/12/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/12/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.56 | 94.4480 | 5.5640 | 94.4480 | 7,600.00 |
| 02/12/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.57 | 94.4710 | 5.5650 | 94.4710 | 5,000.00 |
| 02/12/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.56 | 94.4800 | 5.5600 | 94.4800 | 2,500.00 |
| 02/12/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.57 | 94.4790 | 5.5660 | 94.4790 | 5,500.00 |
| 02/12/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.57 | 94.4790 | 5.5710 | 94.4790 | 2.00 |
| 02/12/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.58 | 94.4730 | 5.5840 | 94.4730 | 0.00 |
| 02/12/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.59 | 94.4540 | 5.5920 | 94.4540 | 4,500.00 |
| 02/12/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.79 | 94.2410 | 5.7930 | 94.2410 | 13,900.00 |
| 02/12/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.02 | 94.0230 | 6.0170 | 94.0230 | 5,200.00 |
| 02/12/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.29 | 93.7580 | 6.2890 | 93.7580 | 0.00 |
| 02/12/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.55 | 93.5050 | 6.5490 | 93.5050 | 100.00 |
| 02/12/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.81 | 93.2760 | 6.8070 | 93.2760 | 40,100.00 |
| 02/12/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/12/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/12/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/12/2010 | OTH1 On 03-February-11 | | | Index Future | 337.59 | 338.5740 | 337.5910 | 338.5740 | 3.00 |
| 02/12/2010 | OTH1 On 05-May-11 | | | Index Future | 342.52 | 343.5200 | 342.5240 | 343.5200 | 0.00 |
| 02/12/2010 | R157 On 03-February-11 | | | Bond Future | 7.48 | 128.7275 | 7.4760 | 128.7275 | 7,186.00 |
| 02/12/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2111 | 2 | 2111 | 2 | 0.00 |
| 02/12/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 02/12/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1944 | 2 | 1944 | 2 | 0.00 |
| 02/12/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 02/12/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 02/12/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 275 | 0 | 275 | 0 | 0.00 |
| 02/12/2010 | R157 On 05-May-11 | | | Bond Future | 7.59 | 123.7942 | 7.5910 | 123.7942 | 705.00 |
| 02/12/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1788 | 2 | 1788 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/12/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 02/12/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 02/12/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1555 | 2 | 1555 | 2 | 0.00 |
| 02/12/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1312 | 1 | 1312 | 1 | 0.00 |
| 02/12/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 02/12/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |
| 02/12/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1134 | 1 | 1134 | 1 | 0.00 |
| 02/12/2010 | R157 On 04-August-11 | | | Bond Future | 7.73 | 125.5978 | 7.7250 | 125.5978 | 0.00 |
| 02/12/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 02/12/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 02/12/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1375 | 1 | 1375 | 1 | 0.00 |
| 02/12/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2057 | 2 | 2057 | 2 | 0.00 |
| 02/12/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2276 | 2 | 2276 | 2 | 0.00 |
| 02/12/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2164 | 2 | 2164 | 2 | 0.00 |
| 02/12/2010 | R186 On 03-February-11 | | | Bond Future | 8.44 | 119.6063 | 8.4410 | 119.6063 | 23,685.00 |
| 02/12/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 5843 | 6 | 5843 | 6 | 0.00 |
| 02/12/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 6223 | 7 | 6223 | 7 | 0.00 |
| 02/12/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 5470 | 6 | 5470 | 6 | 0.00 |
| 02/12/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 267 | 0 | 267 | 0 | 3,000.00 |
| 02/12/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 647 | 1 | 647 | 1 | 0.00 |
| 02/12/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 7310 | 7 | 7310 | 7 | 0.00 |
| 02/12/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 487 | 0 | 487 | 0 | 0.00 |
| 02/12/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 562 | 1 | 562 | 1 | 0.00 |
| 02/12/2010 | R186 On 05-May-11 | | | Bond Future | 8.52 | 121.3565 | 8.5180 | 121.3565 | 0.00 |
| 02/12/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 4851 | 5 | 4851 | 5 | 0.00 |
| 02/12/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5137 | 5 | 5137 | 5 | 0.00 |
| 02/12/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4571 | 5 | 4571 | 5 | 0.00 |
| 02/12/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1566 | 2 | 1566 | 2 | 5,500.00 |
| 02/12/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2844 | 3 | 2844 | 3 | 0.00 |
| 02/12/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6693 | 6 | 6693 | 6 | 0.00 |
| 02/12/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2477 | 2 | 2477 | 2 | 0.00 |
| 02/12/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2656 | 3 | 2656 | 3 | 0.00 |
| 02/12/2010 | R186 On 04-August-11 | | | Bond Future | 8.60 | 117.8329 | 8.6020 | 117.8329 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/12/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3101 | 3 | 3101 | 3 | 0.00 |
| 02/12/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3301 | 3 | 3301 | 3 | 0.00 |
| 02/12/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2908 | 3 | 2908 | 3 | 0.00 |
| 02/12/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6783 | 7 | 6783 | 7 | 0.00 |
| 02/12/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 6195 | 6 | 6195 | 6 | 0.00 |
| 02/12/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6484 | 6 | 6484 | 6 | 0.00 |
| 02/12/2010 | R201 On 03-February-11 | | | Bond Future | 7.19 | 106.5117 | 7.1940 | 106.5117 | 489.00 |
| 02/12/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2762 | 3 | 2762 | 3 | 0.00 |
| 02/12/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2606 | 3 | 2606 | 3 | 0.00 |
| 02/12/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2920 | 3 | 2920 | 3 | 0.00 |
| 02/12/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 02/12/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 02/12/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 02/12/2010 | R201 On 05-May-11 | | | Bond Future | 7.30 | 108.0674 | 7.3000 | 108.0674 | 0.00 |
| 02/12/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1927 | 2 | 1927 | 2 | 0.00 |
| 02/12/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1815 | 2 | 1815 | 2 | 0.00 |
| 02/12/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2043 | 2 | 2043 | 2 | 0.00 |
| 02/12/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 450 | 0 | 450 | 0 | 0.00 |
| 02/12/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 538 | 0 | 538 | 0 | 0.00 |
| 02/12/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 492 | 0 | 492 | 0 | 0.00 |
| 02/12/2010 | R201 On 04-August-11 | | | Bond Future | 7.43 | 105.2313 | 7.4280 | 105.2313 | 0.00 |
| 02/12/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 996 | 1 | 996 | 1 | 0.00 |
| 02/12/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 929 | 1 | 929 | 1 | 0.00 |
| 02/12/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1067 | 1 | 1067 | 1 | 0.00 |
| 02/12/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1452 | 1 | 1452 | 1 | 0.00 |
| 02/12/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1616 | 2 | 1616 | 2 | 0.00 |
| 02/12/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1532 | 1 | 1532 | 1 | 0.00 |
| 02/12/2010 | R202 On 03-February-11 | | | Bond Future | 0.42 | 166.5722 | 0.4170 | 166.5722 | 3,240.00 |
| 02/12/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59435 | 59 | 59435 | 59 | 0.00 |
| 02/12/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 60282 | 60 | 60282 | 60 | 0.00 |
| 02/12/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 58579 | 59 | 58579 | 59 | 0.00 |
| 02/12/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/12/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R202 On 05-May-11 | | | Bond Future | 0.34 | 169.0206 | 0.3390 | 169.0206 | 6,500.00 |
| 02/12/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42361 | 42 | 42361 | 42 | 0.00 |
| 02/12/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41323 | 41 | 41323 | 41 | 0.00 |
| 02/12/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43389 | 43 | 43389 | 43 | 0.00 |
| 02/12/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R203 On 03-February-11 | | | Bond Future | 8.13 | 104.1962 | 8.1250 | 104.1962 | 1,407.00 |
| 02/12/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2303 | 3 | 2303 | 3 | 0.00 |
| 02/12/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2492 | 3 | 2492 | 3 | 0.00 |
| 02/12/2010 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 816 | 1 | 816 | 1 | 1,000.00 |
| 02/12/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2120 | 2 | 2120 | 2 | 0.00 |
| 02/12/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 495 | 0 | 495 | 0 | 0.00 |
| 02/12/2010 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1450 | 1 | 1450 | 1 | 0.00 |
| 02/12/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 374 | 0 | 374 | 0 | 0.00 |
| 02/12/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 431 | 0 | 431 | 0 | 0.00 |
| 02/12/2010 | R203 On 05-May-11 | | | Bond Future | 8.24 | 101.5597 | 8.2380 | 101.5597 | 0.00 |
| 02/12/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 02/12/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1966 | 2 | 1966 | 2 | 0.00 |
| 02/12/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1713 | 2 | 1713 | 2 | 0.00 |
| 02/12/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1898 | 2 | 1898 | 2 | 0.00 |
| 02/12/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1665 | 2 | 1665 | 2 | 0.00 |
| 02/12/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1779 | 2 | 1779 | 2 | 0.00 |
| 02/12/2010 | R203 On 04-August-11 | | | Bond Future | 8.36 | 103.0362 | 8.3630 | 103.0362 | 0.00 |
| 02/12/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1454 | 2 | 1454 | 2 | 0.00 |
| 02/12/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1552 | 2 | 1552 | 2 | 0.00 |
| 02/12/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1361 | 1 | 1361 | 1 | 0.00 |
| 02/12/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3321 | 3 | 3321 | 3 | 0.00 |
| 02/12/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3033 | 3 | 3033 | 3 | 0.00 |
| 02/12/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3174 | 3 | 3174 | 3 | 0.00 |
| 02/12/2010 | R204 On 03-February-11 | | | Bond Future | 8.24 | 99.9355 | 8.2370 | 99.9355 | 1,926.00 |
| 02/12/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2142 | 2 | 2142 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/12/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2336 | 3 | 2336 | 3 | 0.00 |
| 02/12/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 02/12/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 02/12/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 585 | 1 | 585 | 1 | 0.00 |
| 02/12/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 668 | 1 | 668 | 1 | 0.00 |
| 02/12/2010 | R204 On 05-May-11 | | | Bond Future | 8.34 | 101.3992 | 8.3410 | 101.3992 | 0.00 |
| 02/12/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2551 | 3 | 2551 | 3 | 0.00 |
| 02/12/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2396 | 3 | 2396 | 3 | 0.00 |
| 02/12/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |
| 02/12/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1572 | 1 | 1572 | 1 | 0.00 |
| 02/12/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1800 | 2 | 1800 | 2 | 0.00 |
| 02/12/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 02/12/2010 | R204 On 04-August-11 | | | Bond Future | 8.46 | 98.8434 | 8.4570 | 98.8434 | 0.00 |
| 02/12/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1511 | 2 | 1511 | 2 | 0.00 |
| 02/12/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1412 | 1 | 1412 | 1 | 0.00 |
| 02/12/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 02/12/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3808 | 4 | 3808 | 4 | 0.00 |
| 02/12/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4155 | 4 | 4155 | 4 | 0.00 |
| 02/12/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3979 | 4 | 3979 | 4 | 0.00 |
| 02/12/2010 | R206 On 03-February-11 | | | Bond Future | 6.83 | 102.3688 | 6.8300 | 102.3688 | 0.00 |
| 02/12/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3046 | 3 | 3046 | 3 | 0.00 |
| 02/12/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2920 | 3 | 2920 | 3 | 0.00 |
| 02/12/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3172 | 3 | 3172 | 3 | 0.00 |
| 02/12/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 02/12/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 02/12/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 02/12/2010 | R206 On 05-May-11 | | | Bond Future | 6.93 | 103.8632 | 6.9320 | 103.8632 | 0.00 |
| 02/12/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1676 | 2 | 1676 | 2 | 0.00 |
| 02/12/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1768 | 2 | 1768 | 2 | 0.00 |
| 02/12/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 02/12/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 337 | 0 | 337 | 0 | 0.00 |
| 02/12/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 02/12/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 306 | 0 | 306 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/12/2010 | R206 On 04-August-11 | | | Bond Future | 7.06 | 101.6105 | 7.0630 | 101.6105 | 0.00 |
| 02/12/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 845 | 1 | 845 | 1 | 0.00 |
| 02/12/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 02/12/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 791 | 1 | 791 | 1 | 0.00 |
| 02/12/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 02/12/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 928 | 1 | 928 | 1 | 0.00 |
| 02/12/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 984 | 1 | 984 | 1 | 0.00 |
| 02/12/2010 | R207 On 03-February-11 | | | Bond Future | 8.28 | 94.2918 | 8.2810 | 94.2918 | 1,400.00 |
| 02/12/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |
| 02/12/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3389 | 4 | 3389 | 4 | 0.00 |
| 02/12/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 2932 | 3 | 2932 | 3 | 0.00 |
| 02/12/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 473 | 0 | 473 | 0 | 0.00 |
| 02/12/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 02/12/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 411 | 0 | 411 | 0 | 0.00 |
| 02/12/2010 | R207 On 05-May-11 | | | Bond Future | 8.38 | 95.6691 | 8.3780 | 95.6691 | 0.00 |
| 02/12/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2588 | 3 | 2588 | 3 | 0.00 |
| 02/12/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2428 | 3 | 2428 | 3 | 0.00 |
| 02/12/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2753 | 3 | 2753 | 3 | 0.00 |
| 02/12/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 02/12/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2010 | 2 | 2010 | 2 | 0.00 |
| 02/12/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 02/12/2010 | R207 On 04-August-11 | | | Bond Future | 8.48 | 93.4218 | 8.4840 | 93.4218 | 0.00 |
| 02/12/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2125 | 2 | 2125 | 2 | 0.00 |
| 02/12/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 02/12/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2254 | 2 | 2254 | 2 | 0.00 |
| 02/12/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3302 | 3 | 3302 | 3 | 0.00 |
| 02/12/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3625 | 3 | 3625 | 3 | 0.00 |
| 02/12/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 02/12/2010 | R208 On 03-February-11 | | | Bond Future | 8.35 | 91.9402 | 8.3480 | 91.9402 | 5,598.00 |
| 02/12/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3011 | 3 | 3011 | 3 | 0.00 |
| 02/12/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 2785 | 3 | 2785 | 3 | 0.00 |
| 02/12/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3244 | 4 | 3244 | 4 | 0.00 |
| 02/12/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 465 | 0 | 465 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/12/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 611 | 1 | 611 | 1 | 0.00 |
| 02/12/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 534 | 0 | 534 | 0 | 0.00 |
| 02/12/2010 | R208 On 05-May-11 | | | Bond Future | 8.44 | 89.8863 | 8.4360 | 89.8863 | 0.00 |
| 02/12/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2517 | 3 | 2517 | 3 | 0.00 |
| 02/12/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2684 | 3 | 2684 | 3 | 0.00 |
| 02/12/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2355 | 3 | 2355 | 3 | 0.00 |
| 02/12/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2269 | 2 | 2269 | 2 | 0.00 |
| 02/12/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1988 | 2 | 1988 | 2 | 0.00 |
| 02/12/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2125 | 2 | 2125 | 2 | 0.00 |
| 02/12/2010 | R208 On 04-August-11 | | | Bond Future | 8.53 | 91.1990 | 8.5310 | 91.1990 | 0.00 |
| 02/12/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2119 | 2 | 2119 | 2 | 0.00 |
| 02/12/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2253 | 2 | 2253 | 2 | 0.00 |
| 02/12/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1991 | 2 | 1991 | 2 | 0.00 |
| 02/12/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4004 | 4 | 4004 | 4 | 0.00 |
| 02/12/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3652 | 3 | 3652 | 3 | 0.00 |
| 02/12/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3824 | 4 | 3824 | 4 | 0.00 |
| 02/12/2010 | R209 On 03-February-11 | | | Bond Future | 8.48 | 79.6203 | 8.4750 | 79.6203 | 23,690.00 |
| 02/12/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 4793 | 5 | 4793 | 5 | 0.00 |
| 02/12/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5102 | 5 | 5102 | 5 | 0.00 |
| 02/12/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 4488 | 5 | 4488 | 5 | 0.00 |
| 02/12/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 654 | 1 | 654 | 1 | 0.00 |
| 02/12/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 501 | 0 | 501 | 0 | 0.00 |
| 02/12/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 574 | 1 | 574 | 1 | 0.00 |
| 02/12/2010 | R209 On 05-May-11 | | | Bond Future | 8.53 | 77.6438 | 8.5340 | 77.6438 | 0.00 |
| 02/12/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3058 | 3 | 3058 | 3 | 0.00 |
| 02/12/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3268 | 3 | 3268 | 3 | 0.00 |
| 02/12/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 2855 | 3 | 2855 | 3 | 0.00 |
| 02/12/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3558 | 3 | 3558 | 3 | 0.00 |
| 02/12/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 3135 | 3 | 3135 | 3 | 0.00 |
| 02/12/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3341 | 3 | 3341 | 3 | 0.00 |
| 02/12/2010 | R209 On 04-August-11 | | | Bond Future | 8.60 | 78.7756 | 8.5960 | 78.7756 | 0.00 |
| 02/12/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3654 | 4 | 3654 | 4 | 0.00 |
| 02/12/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 3857 | 4 | 3857 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/12/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3456 | 4 | 3456 | 4 | 0.00 |
| 02/12/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 11694 | 12 | 11694 | 12 | 0.00 |
| 02/12/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 797 | 1 | 797 | 1 | 0.00 |
| 02/12/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4669 | 4 | 4669 | 4 | 0.00 |
| 02/12/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 4236 | 4 | 4236 | 4 | 0.00 |
| 02/12/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4448 | 4 | 4448 | 4 | 0.00 |
| 02/12/2010 | R211 On 03-February-11 | | | Bond Future | 1.77 | 104.1729 | 1.7700 | 104.1729 | 589.00 |
| 02/12/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4124 | 4 | 4124 | 4 | 0.00 |
| 02/12/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4399 | 4 | 4399 | 4 | 0.00 |
| 02/12/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3847 | 4 | 3847 | 4 | 0.00 |
| 02/12/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R212 On 03-February-11 | | | Bond Future | 2.46 | 102.8744 | 2.4550 | 102.8744 | 1,868.00 |
| 02/12/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 5147 | 5 | 5147 | 5 | 0.00 |
| 02/12/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5605 | 6 | 5605 | 6 | 0.00 |
| 02/12/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4688 | 5 | 4688 | 5 | 0.00 |
| 02/12/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R213 On 03-February-11 | | | Bond Future | 8.50 | 89.1668 | 8.4950 | 89.1668 | 0.00 |
| 02/12/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 3917 | 4 | 3917 | 4 | 0.00 |
| 02/12/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 4834 | 4 | 4834 | 4 | 0.00 |
| 02/12/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 4374 | 4 | 4374 | 4 | 0.00 |
| 02/12/2010 | R213 On 05-May-11 | | | Bond Future | 8.56 | 86.9271 | 8.5590 | 86.9271 | 0.00 |
| 02/12/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 5354 | 5 | 5354 | 5 | 0.00 |
| 02/12/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 4441 | 4 | 4441 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/12/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 4896 | 5 | 4896 | 5 | 0.00 |
| 02/12/2010 | R213 On 04-August-11 | | | Bond Future | 8.63 | 88.1979 | 8.6280 | 88.1979 | 0.00 |
| 02/12/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/12/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 4996 | 5 | 4996 | 5 | 0.00 |
| 02/12/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 5905 | 6 | 5905 | 6 | 0.00 |
| 02/12/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 5449 | 5 | 5449 | 5 | 0.00 |
| 02/12/2010 | TRT1 On 03-February-11 | | | Index Future | 339.30 | 340.1490 | 339.3000 | 340.1490 | 100.00 |
| 02/12/2010 | TRT1 On 05-May-11 | | | Index Future | 343.91 | 344.7680 | 343.9090 | 344.7680 | 0.00 |
| 03/12/2010 | AL7T On 03-February-11 | | | Index Future | 373.63 | 371.4690 | 373.6270 | 371.4690 | 30.00 |
| 03/12/2010 | ALBI On 03-February-11 | | | Index Future | 344.38 | 342.6390 | 344.3830 | 342.6390 | 1,132.00 |
| 03/12/2010 | ALBI On 05-May-11 | | | Index Future | 349.42 | 347.6450 | 349.4150 | 347.6450 | 2.00 |
| 03/12/2010 | CRD1 On 03-February-11 | | | Index Future | 152.84 | 152.4210 | 152.8360 | 152.4210 | 2.00 |
| 03/12/2010 | CRD1 On 05-May-11 | | | Index Future | 154.91 | 154.4920 | 154.9120 | 154.4920 | 0.00 |
| 03/12/2010 | GOVI On 03-February-11 | | | GOVI | 345.21 | 343.5050 | 345.2060 | 343.5050 | 209.00 |
| 03/12/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 22060 | 1 | 22060 | 1 | 0.00 |
| 03/12/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 22160 | 1 | 22160 | 1 | 0.00 |
| 03/12/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 21960 | 0 | 21960 | 0 | 0.00 |
| 03/12/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | GOVI On 05-May-11 | | | GOVI | 350.25 | 348.5240 | 350.2500 | 348.5240 | 0.00 |
| 03/12/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 12500 | 0 | 12500 | 0 | 0.00 |
| 03/12/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 12400 | 0 | 12400 | 0 | 0.00 |
| 03/12/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 12600 | 0 | 12600 | 0 | 0.00 |
| 03/12/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/12/2010 | IGOV On 03-February-11 | | | Index Future | 148.58 | 148.5710 | 148.5830 | 148.5710 | 0.00 |
| 03/12/2010 | IGOV On 05-May-11 | | | Index Future | 150.76 | 150.7420 | 150.7550 | 150.7420 | 0.00 |
| 03/12/2010 | IGOV On 04-August-11 | | | Index Future | 152.93 | 152.9160 | 152.9290 | 152.9160 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/12/2010 | ILBI On 03-February-11 | | | Index Future | 402.37 | 402.4020 | 402.3720 | 402.4020 | 370.00 |
| 03/12/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 03/12/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 03/12/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 03/12/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 03/12/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 03/12/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 03/12/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.54 | 94.4360 | 5.5400 | 94.4360 | 7,600.00 |
| 03/12/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.52 | 94.4350 | 5.5200 | 94.4350 | 5,000.00 |
| 03/12/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.51 | 94.4400 | 5.5100 | 94.4400 | 2,500.00 |
| 03/12/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.50 | 94.4340 | 5.5000 | 94.4340 | 5,500.00 |
| 03/12/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.49 | 94.4290 | 5.4900 | 94.4290 | 2.00 |
| 03/12/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.51 | 94.4160 | 5.5100 | 94.4160 | 0.00 |
| 03/12/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.50 | 94.4080 | 5.5000 | 94.4080 | 4,500.00 |
| 03/12/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.70 | 94.2070 | 5.7000 | 94.2070 | 13,900.00 |
| 03/12/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.92 | 93.9830 | 5.9200 | 93.9830 | 5,200.00 |
| 03/12/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.19 | 93.7110 | 6.1900 | 93.7110 | 0.00 |
| 03/12/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.49 | 93.4510 | 6.4900 | 93.4510 | 100.00 |
| 03/12/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.77 | 93.1930 | 6.7700 | 93.1930 | 40,100.00 |
| 03/12/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/12/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/12/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 03/12/2010 | OTH1 On 03-February-11 | | | Index Future | 339.57 | 337.5910 | 339.5690 | 337.5910 | 3.00 |
| 03/12/2010 | OTH1 On 05-May-11 | | | Index Future | 344.53 | 342.5240 | 344.5320 | 342.5240 | 0.00 |
| 03/12/2010 | R157 On 03-February-11 | | | Bond Future | 7.39 | 128.4999 | 7.3900 | 128.4999 | 7,186.00 |
| 03/12/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2413 | 2 | 2413 | 2 | 0.00 |
| 03/12/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2235 | 2 | 2235 | 2 | 0.00 |
| 03/12/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2595 | 2 | 2595 | 2 | 0.00 |
| 03/12/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 03/12/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 03/12/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 03/12/2010 | R157 On 05-May-11 | | | Bond Future | 7.50 | 123.5669 | 7.4990 | 123.5669 | 705.00 |
| 03/12/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2011 | 2 | 2011 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/12/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2142 | 2 | 2142 | 2 | 0.00 |
| 03/12/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1762 | 2 | 1762 | 2 | 0.00 |
| 03/12/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1884 | 2 | 1884 | 2 | 0.00 |
| 03/12/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1055 | 1 | 1055 | 1 | 0.00 |
| 03/12/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 03/12/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 903 | 1 | 903 | 1 | 0.00 |
| 03/12/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 03/12/2010 | R157 On 04-August-11 | | | Bond Future | 7.63 | 125.3686 | 7.6260 | 125.3686 | 0.00 |
| 03/12/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1454 | 1 | 1454 | 1 | 0.00 |
| 03/12/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1549 | 1 | 1549 | 1 | 0.00 |
| 03/12/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1363 | 1 | 1363 | 1 | 0.00 |
| 03/12/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2051 | 2 | 2051 | 2 | 0.00 |
| 03/12/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1846 | 2 | 1846 | 2 | 0.00 |
| 03/12/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 03/12/2010 | R186 On 03-February-11 | | | Bond Future | 8.37 | 119.2146 | 8.3690 | 119.2146 | 23,685.00 |
| 03/12/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 6427 | 6 | 6427 | 6 | 0.00 |
| 03/12/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 6820 | 6 | 6820 | 6 | 0.00 |
| 03/12/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 342 | 0 | 342 | 0 | 3,000.00 |
| 03/12/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 6039 | 5 | 6039 | 5 | 0.00 |
| 03/12/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 510 | 1 | 510 | 1 | 0.00 |
| 03/12/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 6679 | 7 | 6679 | 7 | 0.00 |
| 03/12/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 03/12/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 440 | 1 | 440 | 1 | 0.00 |
| 03/12/2010 | R186 On 05-May-11 | | | Bond Future | 8.44 | 120.9623 | 8.4440 | 120.9623 | 0.00 |
| 03/12/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5284 | 5 | 5284 | 5 | 0.00 |
| 03/12/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5584 | 5 | 5584 | 5 | 0.00 |
| 03/12/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1776 | 2 | 1776 | 2 | 5,500.00 |
| 03/12/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4991 | 5 | 4991 | 5 | 0.00 |
| 03/12/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2551 | 3 | 2551 | 3 | 0.00 |
| 03/12/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6190 | 7 | 6190 | 7 | 0.00 |
| 03/12/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2211 | 2 | 2211 | 2 | 0.00 |
| 03/12/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2376 | 3 | 2376 | 3 | 0.00 |
| 03/12/2010 | R186 On 04-August-11 | | | Bond Future | 8.53 | 117.4273 | 8.5250 | 117.4273 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/12/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3395 | 3 | 3395 | 3 | 0.00 |
| 03/12/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3190 | 3 | 3190 | 3 | 0.00 |
| 03/12/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3606 | 3 | 3606 | 3 | 0.00 |
| 03/12/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 5772 | 6 | 5772 | 6 | 0.00 |
| 03/12/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6337 | 7 | 6337 | 7 | 0.00 |
| 03/12/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6050 | 6 | 6050 | 6 | 0.00 |
| 03/12/2010 | R201 On 03-February-11 | | | Bond Future | 7.12 | 106.3332 | 7.1190 | 106.3332 | 489.00 |
| 03/12/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3006 | 3 | 3006 | 3 | 0.00 |
| 03/12/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 3166 | 3 | 3166 | 3 | 0.00 |
| 03/12/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2847 | 3 | 2847 | 3 | 0.00 |
| 03/12/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 03/12/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 03/12/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 03/12/2010 | R201 On 05-May-11 | | | Bond Future | 7.22 | 107.8871 | 7.2190 | 107.8871 | 0.00 |
| 03/12/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2114 | 2 | 2114 | 2 | 0.00 |
| 03/12/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2234 | 2 | 2234 | 2 | 0.00 |
| 03/12/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1996 | 2 | 1996 | 2 | 0.00 |
| 03/12/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 458 | 1 | 458 | 1 | 0.00 |
| 03/12/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 380 | 0 | 380 | 0 | 0.00 |
| 03/12/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 418 | 0 | 418 | 0 | 0.00 |
| 03/12/2010 | R201 On 04-August-11 | | | Bond Future | 7.34 | 105.0511 | 7.3400 | 105.0511 | 0.00 |
| 03/12/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 03/12/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1190 | 1 | 1190 | 1 | 0.00 |
| 03/12/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1042 | 1 | 1042 | 1 | 0.00 |
| 03/12/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1464 | 2 | 1464 | 2 | 0.00 |
| 03/12/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1310 | 1 | 1310 | 1 | 0.00 |
| 03/12/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1385 | 2 | 1385 | 2 | 0.00 |
| 03/12/2010 | R202 On 03-February-11 | | | Bond Future | 0.42 | 166.5722 | 0.4170 | 166.5722 | 3,240.00 |
| 03/12/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59435 | 59 | 59435 | 59 | 0.00 |
| 03/12/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 60282 | 60 | 60282 | 60 | 0.00 |
| 03/12/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 58579 | 59 | 58579 | 59 | 0.00 |
| 03/12/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/12/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R202 On 05-May-11 | | | Bond Future | 0.34 | 169.0206 | 0.3400 | 169.0206 | 6,500.00 |
| 03/12/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42332 | 42 | 42332 | 42 | 0.00 |
| 03/12/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43360 | 43 | 43360 | 43 | 0.00 |
| 03/12/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41293 | 41 | 41293 | 41 | 0.00 |
| 03/12/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R203 On 03-February-11 | | | Bond Future | 8.01 | 103.9432 | 8.0100 | 103.9432 | 1,407.00 |
| 03/12/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2752 | 2 | 2752 | 2 | 0.00 |
| 03/12/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2956 | 2 | 2956 | 2 | 0.00 |
| 03/12/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2554 | 2 | 2554 | 2 | 0.00 |
| 03/12/2010 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 1,000.00 |
| 03/12/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 346 | 0 | 346 | 0 | 0.00 |
| 03/12/2010 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1124 | 1 | 1124 | 1 | 0.00 |
| 03/12/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 03/12/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 297 | 0 | 297 | 0 | 0.00 |
| 03/12/2010 | R203 On 05-May-11 | | | Bond Future | 8.12 | 101.2963 | 8.1170 | 101.2963 | 0.00 |
| 03/12/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2151 | 2 | 2151 | 2 | 0.00 |
| 03/12/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2014 | 2 | 2014 | 2 | 0.00 |
| 03/12/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2292 | 2 | 2292 | 2 | 0.00 |
| 03/12/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1399 | 2 | 1399 | 2 | 0.00 |
| 03/12/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1608 | 2 | 1608 | 2 | 0.00 |
| 03/12/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1501 | 2 | 1501 | 2 | 0.00 |
| 03/12/2010 | R203 On 04-August-11 | | | Bond Future | 8.24 | 102.7733 | 8.2350 | 102.7733 | 0.00 |
| 03/12/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1696 | 1 | 1696 | 1 | 0.00 |
| 03/12/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1593 | 1 | 1593 | 1 | 0.00 |
| 03/12/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1804 | 2 | 1804 | 2 | 0.00 |
| 03/12/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 03/12/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2950 | 3 | 2950 | 3 | 0.00 |
| 03/12/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2814 | 3 | 2814 | 3 | 0.00 |
| 03/12/2010 | R204 On 03-February-11 | | | Bond Future | 8.14 | 99.7088 | 8.1430 | 99.7088 | 1,926.00 |
| 03/12/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2514 | 2 | 2514 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/12/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2311 | 2 | 2311 | 2 | 0.00 |
| 03/12/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2724 | 2 | 2724 | 2 | 0.00 |
| 03/12/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 439 | 1 | 439 | 1 | 0.00 |
| 03/12/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 03/12/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 506 | 1 | 506 | 1 | 0.00 |
| 03/12/2010 | R204 On 05-May-11 | | | Bond Future | 8.24 | 101.1683 | 8.2430 | 101.1683 | 0.00 |
| 03/12/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2866 | 3 | 2866 | 3 | 0.00 |
| 03/12/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 3036 | 3 | 3036 | 3 | 0.00 |
| 03/12/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2700 | 2 | 2700 | 2 | 0.00 |
| 03/12/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1564 | 2 | 1564 | 2 | 0.00 |
| 03/12/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1357 | 2 | 1357 | 2 | 0.00 |
| 03/12/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1458 | 2 | 1458 | 2 | 0.00 |
| 03/12/2010 | R204 On 04-August-11 | | | Bond Future | 8.35 | 98.6091 | 8.3540 | 98.6091 | 0.00 |
| 03/12/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1714 | 2 | 1714 | 2 | 0.00 |
| 03/12/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 03/12/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1606 | 1 | 1606 | 1 | 0.00 |
| 03/12/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3799 | 4 | 3799 | 4 | 0.00 |
| 03/12/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3471 | 4 | 3471 | 4 | 0.00 |
| 03/12/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3633 | 4 | 3633 | 4 | 0.00 |
| 03/12/2010 | R206 On 03-February-11 | | | Bond Future | 6.78 | 102.2443 | 6.7760 | 102.2443 | 0.00 |
| 03/12/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3187 | 3 | 3187 | 3 | 0.00 |
| 03/12/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3313 | 3 | 3313 | 3 | 0.00 |
| 03/12/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3061 | 3 | 3061 | 3 | 0.00 |
| 03/12/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 03/12/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 03/12/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 03/12/2010 | R206 On 05-May-11 | | | Bond Future | 6.87 | 103.7366 | 6.8720 | 103.7366 | 0.00 |
| 03/12/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1786 | 2 | 1786 | 2 | 0.00 |
| 03/12/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1694 | 2 | 1694 | 2 | 0.00 |
| 03/12/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1880 | 2 | 1880 | 2 | 0.00 |
| 03/12/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 03/12/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 03/12/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 270 | 0 | 270 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/12/2010 | R206 On 04-August-11 | | | Bond Future | 7.00 | 101.4821 | 6.9960 | 101.4821 | 0.00 |
| 03/12/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 03/12/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 859 | 1 | 859 | 1 | 0.00 |
| 03/12/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 03/12/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 03/12/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 03/12/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 907 | 1 | 907 | 1 | 0.00 |
| 03/12/2010 | R207 On 03-February-11 | | | Bond Future | 8.18 | 94.0526 | 8.1830 | 94.0526 | 1,400.00 |
| 03/12/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3631 | 3 | 3631 | 3 | 0.00 |
| 03/12/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3392 | 3 | 3392 | 3 | 0.00 |
| 03/12/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3875 | 3 | 3875 | 3 | 0.00 |
| 03/12/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 03/12/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 345 | 0 | 345 | 0 | 0.00 |
| 03/12/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 03/12/2010 | R207 On 05-May-11 | | | Bond Future | 8.28 | 95.4244 | 8.2750 | 95.4244 | 0.00 |
| 03/12/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2932 | 3 | 2932 | 3 | 0.00 |
| 03/12/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 3109 | 3 | 3109 | 3 | 0.00 |
| 03/12/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2759 | 2 | 2759 | 2 | 0.00 |
| 03/12/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1740 | 2 | 1740 | 2 | 0.00 |
| 03/12/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1514 | 2 | 1514 | 2 | 0.00 |
| 03/12/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1624 | 2 | 1624 | 2 | 0.00 |
| 03/12/2010 | R207 On 04-August-11 | | | Bond Future | 8.38 | 93.1781 | 8.3770 | 93.1781 | 0.00 |
| 03/12/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2396 | 2 | 2396 | 2 | 0.00 |
| 03/12/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2535 | 2 | 2535 | 2 | 0.00 |
| 03/12/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2261 | 2 | 2261 | 2 | 0.00 |
| 03/12/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3278 | 4 | 3278 | 4 | 0.00 |
| 03/12/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |
| 03/12/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3124 | 3 | 3124 | 3 | 0.00 |
| 03/12/2010 | R208 On 03-February-11 | | | Bond Future | 8.26 | 91.6258 | 8.2550 | 91.6258 | 5,598.00 |
| 03/12/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3462 | 3 | 3462 | 3 | 0.00 |
| 03/12/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3709 | 3 | 3709 | 3 | 0.00 |
| 03/12/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3221 | 3 | 3221 | 3 | 0.00 |
| 03/12/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 461 | 1 | 461 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/12/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 344 | 0 | 344 | 0 | 0.00 |
| 03/12/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 399 | 1 | 399 | 1 | 0.00 |
| 03/12/2010 | R208 On 05-May-11 | | | Bond Future | 8.34 | 89.5666 | 8.3390 | 89.5666 | 0.00 |
| 03/12/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2844 | 3 | 2844 | 3 | 0.00 |
| 03/12/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2670 | 2 | 2670 | 2 | 0.00 |
| 03/12/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 03/12/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1729 | 2 | 1729 | 2 | 0.00 |
| 03/12/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1987 | 2 | 1987 | 2 | 0.00 |
| 03/12/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1855 | 2 | 1855 | 2 | 0.00 |
| 03/12/2010 | R208 On 04-August-11 | | | Bond Future | 8.43 | 90.8746 | 8.4310 | 90.8746 | 0.00 |
| 03/12/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |
| 03/12/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2521 | 2 | 2521 | 2 | 0.00 |
| 03/12/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 03/12/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3650 | 4 | 3650 | 4 | 0.00 |
| 03/12/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3318 | 4 | 3318 | 4 | 0.00 |
| 03/12/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3481 | 4 | 3481 | 4 | 0.00 |
| 03/12/2010 | R209 On 03-February-11 | | | Bond Future | 8.39 | 79.2404 | 8.3930 | 79.2404 | 23,301.00 |
| 03/12/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 5356 | 5 | 5356 | 5 | 0.00 |
| 03/12/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 5036 | 4 | 5036 | 4 | 0.00 |
| 03/12/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5678 | 5 | 5678 | 5 | 0.00 |
| 03/12/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 382 | 1 | 382 | 1 | 0.00 |
| 03/12/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 508 | 1 | 508 | 1 | 0.00 |
| 03/12/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 442 | 1 | 442 | 1 | 0.00 |
| 03/12/2010 | R209 On 05-May-11 | | | Bond Future | 8.45 | 77.2516 | 8.4490 | 77.2516 | 0.00 |
| 03/12/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3420 | 3 | 3420 | 3 | 0.00 |
| 03/12/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3645 | 3 | 3645 | 3 | 0.00 |
| 03/12/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3202 | 3 | 3202 | 3 | 0.00 |
| 03/12/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3194 | 4 | 3194 | 4 | 0.00 |
| 03/12/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2801 | 3 | 2801 | 3 | 0.00 |
| 03/12/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2992 | 3 | 2992 | 3 | 0.00 |
| 03/12/2010 | R209 On 04-August-11 | | | Bond Future | 8.51 | 78.3800 | 8.5090 | 78.3800 | 0.00 |
| 03/12/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 4011 | 4 | 4011 | 4 | 0.00 |
| 03/12/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4226 | 4 | 4226 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/12/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3801 | 3 | 3801 | 3 | 0.00 |
| 03/12/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12318 | 12 | 12318 | 12 | 0.00 |
| 03/12/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 03/12/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4295 | 5 | 4295 | 5 | 0.00 |
| 03/12/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3886 | 4 | 3886 | 4 | 0.00 |
| 03/12/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4086 | 4 | 4086 | 4 | 0.00 |
| 03/12/2010 | R211 On 03-February-11 | | | Bond Future | 1.83 | 104.1787 | 1.8330 | 104.1787 | 589.00 |
| 03/12/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 3760 | 4 | 3760 | 4 | 0.00 |
| 03/12/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4036 | 4 | 4036 | 4 | 0.00 |
| 03/12/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3484 | 4 | 3484 | 4 | 0.00 |
| 03/12/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R212 On 03-February-11 | | | Bond Future | 2.49 | 102.8841 | 2.4860 | 102.8841 | 1,868.00 |
| 03/12/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4846 | 5 | 4846 | 5 | 0.00 |
| 03/12/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5304 | 6 | 5304 | 6 | 0.00 |
| 03/12/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4387 | 5 | 4387 | 5 | 0.00 |
| 03/12/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R213 On 03-February-11 | | | Bond Future | 8.42 | 88.8253 | 8.4180 | 88.8253 | 0.00 |
| 03/12/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 4175 | 5 | 4175 | 5 | 0.00 |
| 03/12/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 3258 | 4 | 3258 | 4 | 0.00 |
| 03/12/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |
| 03/12/2010 | R213 On 05-May-11 | | | Bond Future | 8.48 | 86.5817 | 8.4800 | 86.5817 | 0.00 |
| 03/12/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 3774 | 4 | 3774 | 4 | 0.00 |
| 03/12/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 4687 | 5 | 4687 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/12/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 4229 | 5 | 4229 | 5 | 0.00 |
| 03/12/2010 | R213 On 04-August-11 | | | Bond Future | 8.55 | 87.8407 | 8.5460 | 87.8407 | 0.00 |
| 03/12/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/12/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 5221 | 6 | 5221 | 6 | 0.00 |
| 03/12/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 4313 | 5 | 4313 | 5 | 0.00 |
| 03/12/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 4765 | 5 | 4765 | 5 | 0.00 |
| 03/12/2010 | TRT1 On 03-February-11 | | | Index Future | 340.98 | 339.3000 | 340.9780 | 339.3000 | 100.00 |
| 03/12/2010 | TRT1 On 05-May-11 | | | Index Future | 345.61 | 343.9090 | 345.6100 | 343.9090 | 0.00 |
| 06/12/2010 | AL7T On 03-February-11 | | | Index Future | 373.42 | 373.6270 | 373.4170 | 373.6270 | 30.00 |
| 06/12/2010 | ALBI On 03-February-11 | | | Index Future | 344.06 | 344.3830 | 344.0570 | 344.3830 | 1,132.00 |
| 06/12/2010 | ALBI On 05-May-11 | | | Index Future | 349.09 | 349.4150 | 349.0860 | 349.4150 | 2.00 |
| 06/12/2010 | CRD1 On 03-February-11 | | | Index Future | 152.81 | 152.8360 | 152.8120 | 152.8360 | 2.00 |
| 06/12/2010 | CRD1 On 05-May-11 | | | Index Future | 154.89 | 154.9120 | 154.8880 | 154.9120 | 0.00 |
| 06/12/2010 | GOVI On 03-February-11 | | | GOVI | 344.92 | 345.2060 | 344.9180 | 345.2060 | 209.00 |
| 06/12/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 19180 | 2 | 19180 | 2 | 0.00 |
| 06/12/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 19080 | 2 | 19080 | 2 | 0.00 |
| 06/12/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 19280 | 2 | 19280 | 2 | 0.00 |
| 06/12/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | GOVI On 05-May-11 | | | GOVI | 349.96 | 350.2500 | 349.9600 | 350.2500 | 0.00 |
| 06/12/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 9600 | 1 | 9600 | 1 | 0.00 |
| 06/12/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 9700 | 1 | 9700 | 1 | 0.00 |
| 06/12/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 9500 | 1 | 9500 | 1 | 0.00 |
| 06/12/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 06/12/2010 | IGOV On 03-February-11 | | | Index Future | 148.47 | 148.5830 | 148.4670 | 148.5830 | 0.00 |
| 06/12/2010 | IGOV On 05-May-11 | | | Index Future | 150.64 | 150.7550 | 150.6380 | 150.7550 | 0.00 |
| 06/12/2010 | IGOV On 04-August-11 | | | Index Future | 152.81 | 152.9290 | 152.8100 | 152.9290 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2010 | ILBI On 03-February-11 | | | Index Future | 402.01 | 402.3720 | 402.0140 | 402.3720 | 370.00 |
| 06/12/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 06/12/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 06/12/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 06/12/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 06/12/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 06/12/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 06/12/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.52 | 94.4600 | 5.5200 | 94.4600 | 7,600.00 |
| 06/12/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.49 | 94.4800 | 5.4920 | 94.4800 | 5,000.00 |
| 06/12/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.48 | 94.4900 | 5.4790 | 94.4900 | 2,500.00 |
| 06/12/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.47 | 94.5000 | 5.4660 | 94.5000 | 5,500.00 |
| 06/12/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.48 | 94.5100 | 5.4750 | 94.5100 | 2.00 |
| 06/12/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.49 | 94.4900 | 5.4880 | 94.4900 | 0.00 |
| 06/12/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.49 | 94.5000 | 5.4880 | 94.5000 | 4,500.00 |
| 06/12/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.68 | 94.3000 | 5.6780 | 94.3000 | 13,900.00 |
| 06/12/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.89 | 94.0800 | 5.8860 | 94.0800 | 5,200.00 |
| 06/12/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.14 | 93.8100 | 6.1400 | 93.8100 | 0.00 |
| 06/12/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.44 | 93.5100 | 6.4400 | 93.5100 | 100.00 |
| 06/12/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.72 | 93.2300 | 6.7200 | 93.2300 | 40,100.00 |
| 06/12/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 06/12/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 06/12/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 06/12/2010 | OTH1 On 03-February-11 | | | Index Future | 339.04 | 339.5690 | 339.0400 | 339.5690 | 3.00 |
| 06/12/2010 | OTH1 On 05-May-11 | | | Index Future | 344.00 | 344.5320 | 343.9960 | 344.5320 | 0.00 |
| 06/12/2010 | R157 On 03-February-11 | | | Bond Future | 7.41 | 128.8766 | 7.4050 | 128.8766 | 7,186.00 |
| 06/12/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2344 | 2 | 2344 | 2 | 0.00 |
| 06/12/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2525 | 3 | 2525 | 3 | 0.00 |
| 06/12/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2167 | 2 | 2167 | 2 | 0.00 |
| 06/12/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 235 | 0 | 235 | 0 | 0.00 |
| 06/12/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 06/12/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 06/12/2010 | R157 On 05-May-11 | | | Bond Future | 7.52 | 123.9474 | 7.5150 | 123.9474 | 705.00 |
| 06/12/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2086 | 2 | 2086 | 2 | 0.00 |
| 06/12/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1831 | 2 | 1831 | 2 | 0.00 |
| 06/12/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1710 | 2 | 1710 | 2 | 0.00 |
| 06/12/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 06/12/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 06/12/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 06/12/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 988 | 1 | 988 | 1 | 0.00 |
| 06/12/2010 | R157 On 04-August-11 | | | Bond Future | 7.64 | 125.7536 | 7.6430 | 125.7536 | 0.00 |
| 06/12/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1414 | 1 | 1414 | 1 | 0.00 |
| 06/12/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1324 | 1 | 1324 | 1 | 0.00 |
| 06/12/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1507 | 2 | 1507 | 2 | 0.00 |
| 06/12/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1870 | 2 | 1870 | 2 | 0.00 |
| 06/12/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2078 | 2 | 2078 | 2 | 0.00 |
| 06/12/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 06/12/2010 | R186 On 03-February-11 | | | Bond Future | 8.40 | 119.9211 | 8.4030 | 119.9211 | 23,674.00 |
| 06/12/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 6108 | 6 | 6108 | 6 | 0.00 |
| 06/12/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 6499 | 7 | 6499 | 7 | 0.00 |
| 06/12/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 5724 | 6 | 5724 | 6 | 0.00 |
| 06/12/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 275 | 0 | 275 | 0 | 3,000.00 |
| 06/12/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 529 | 1 | 529 | 1 | 0.00 |
| 06/12/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 6946 | 7 | 6946 | 7 | 0.00 |
| 06/12/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 06/12/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 455 | 0 | 455 | 0 | 0.00 |
| 06/12/2010 | R186 On 05-May-11 | | | Bond Future | 8.48 | 121.6753 | 8.4800 | 121.6753 | 0.00 |
| 06/12/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5030 | 5 | 5030 | 5 | 0.00 |
| 06/12/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5324 | 6 | 5324 | 6 | 0.00 |
| 06/12/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4743 | 5 | 4743 | 5 | 0.00 |
| 06/12/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1636 | 2 | 1636 | 2 | 5,500.00 |
| 06/12/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2651 | 3 | 2651 | 3 | 0.00 |
| 06/12/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6398 | 6 | 6398 | 6 | 0.00 |
| 06/12/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2299 | 2 | 2299 | 2 | 0.00 |
| 06/12/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2470 | 2 | 2470 | 2 | 0.00 |
| 06/12/2010 | R186 On 04-August-11 | | | Bond Future | 8.56 | 118.1552 | 8.5620 | 118.1552 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3219 | 3 | 3219 | 3 | 0.00 |
| 06/12/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3425 | 4 | 3425 | 4 | 0.00 |
| 06/12/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3021 | 3 | 3021 | 3 | 0.00 |
| 06/12/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6518 | 6 | 6518 | 6 | 0.00 |
| 06/12/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 5941 | 6 | 5941 | 6 | 0.00 |
| 06/12/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6224 | 6 | 6224 | 6 | 0.00 |
| 06/12/2010 | R201 On 03-February-11 | | | Bond Future | 7.13 | 106.5908 | 7.1340 | 106.5908 | 489.00 |
| 06/12/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2953 | 3 | 2953 | 3 | 0.00 |
| 06/12/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2794 | 3 | 2794 | 3 | 0.00 |
| 06/12/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 3113 | 3 | 3113 | 3 | 0.00 |
| 06/12/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 06/12/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 06/12/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 06/12/2010 | R201 On 05-May-11 | | | Bond Future | 7.24 | 108.1480 | 7.2350 | 108.1480 | 0.00 |
| 06/12/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 06/12/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1950 | 2 | 1950 | 2 | 0.00 |
| 06/12/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2187 | 2 | 2187 | 2 | 0.00 |
| 06/12/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 385 | 0 | 385 | 0 | 0.00 |
| 06/12/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 464 | 0 | 464 | 0 | 0.00 |
| 06/12/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 422 | 0 | 422 | 0 | 0.00 |
| 06/12/2010 | R201 On 04-August-11 | | | Bond Future | 7.36 | 105.3156 | 7.3580 | 105.3156 | 0.00 |
| 06/12/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 06/12/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1010 | 1 | 1010 | 1 | 0.00 |
| 06/12/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 06/12/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1331 | 1 | 1331 | 1 | 0.00 |
| 06/12/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1487 | 1 | 1487 | 1 | 0.00 |
| 06/12/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1406 | 1 | 1406 | 1 | 0.00 |
| 06/12/2010 | R202 On 03-February-11 | | | Bond Future | 0.42 | 166.5722 | 0.4180 | 166.5722 | 3,240.00 |
| 06/12/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59406 | 59 | 59406 | 59 | 0.00 |
| 06/12/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 60253 | 60 | 60253 | 60 | 0.00 |
| 06/12/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 58550 | 59 | 58550 | 59 | 0.00 |
| 06/12/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R202 On 05-May-11 | | | Bond Future | 0.34 | 168.9912 | 0.3400 | 168.9912 | 6,500.00 |
| 06/12/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42332 | 42 | 42332 | 42 | 0.00 |
| 06/12/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41293 | 41 | 41293 | 41 | 0.00 |
| 06/12/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43360 | 43 | 43360 | 43 | 0.00 |
| 06/12/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R203 On 03-February-11 | | | Bond Future | 8.03 | 104.5262 | 8.0250 | 104.5262 | 1,407.00 |
| 06/12/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2671 | 3 | 2671 | 3 | 0.00 |
| 06/12/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2875 | 3 | 2875 | 3 | 0.00 |
| 06/12/2010 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 1009 | 1 | 1009 | 1 | 1,000.00 |
| 06/12/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2473 | 3 | 2473 | 3 | 0.00 |
| 06/12/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 341 | 0 | 341 | 0 | 0.00 |
| 06/12/2010 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1136 | 1 | 1136 | 1 | 0.00 |
| 06/12/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 06/12/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 292 | 0 | 292 | 0 | 0.00 |
| 06/12/2010 | R203 On 05-May-11 | | | Bond Future | 8.13 | 101.8878 | 8.1320 | 101.8878 | 0.00 |
| 06/12/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2092 | 2 | 2092 | 2 | 0.00 |
| 06/12/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2232 | 2 | 2232 | 2 | 0.00 |
| 06/12/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 06/12/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1623 | 2 | 1623 | 2 | 0.00 |
| 06/12/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1413 | 1 | 1413 | 1 | 0.00 |
| 06/12/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1516 | 2 | 1516 | 2 | 0.00 |
| 06/12/2010 | R203 On 04-August-11 | | | Bond Future | 8.25 | 103.3756 | 8.2510 | 103.3756 | 0.00 |
| 06/12/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1650 | 2 | 1650 | 2 | 0.00 |
| 06/12/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1757 | 2 | 1757 | 2 | 0.00 |
| 06/12/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1548 | 2 | 1548 | 2 | 0.00 |
| 06/12/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2981 | 3 | 2981 | 3 | 0.00 |
| 06/12/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |
| 06/12/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2843 | 3 | 2843 | 3 | 0.00 |
| 06/12/2010 | R204 On 03-February-11 | | | Bond Future | 8.16 | 100.2425 | 8.1580 | 100.2425 | 1,926.00 |
| 06/12/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2425 | 3 | 2425 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2634 | 3 | 2634 | 3 | 0.00 |
| 06/12/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2224 | 2 | 2224 | 2 | 0.00 |
| 06/12/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 580 | 1 | 580 | 1 | 0.00 |
| 06/12/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 434 | 0 | 434 | 0 | 0.00 |
| 06/12/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 06/12/2010 | R204 On 05-May-11 | | | Bond Future | 8.26 | 101.7081 | 8.2580 | 101.7081 | 0.00 |
| 06/12/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2795 | 3 | 2795 | 3 | 0.00 |
| 06/12/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2631 | 3 | 2631 | 3 | 0.00 |
| 06/12/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2964 | 3 | 2964 | 3 | 0.00 |
| 06/12/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1368 | 1 | 1368 | 1 | 0.00 |
| 06/12/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1578 | 2 | 1578 | 2 | 0.00 |
| 06/12/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1470 | 1 | 1470 | 1 | 0.00 |
| 06/12/2010 | R204 On 04-August-11 | | | Bond Future | 8.37 | 99.1587 | 8.3700 | 99.1587 | 0.00 |
| 06/12/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1665 | 2 | 1665 | 2 | 0.00 |
| 06/12/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1559 | 2 | 1559 | 2 | 0.00 |
| 06/12/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1776 | 2 | 1776 | 2 | 0.00 |
| 06/12/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3506 | 3 | 3506 | 3 | 0.00 |
| 06/12/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 06/12/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3669 | 4 | 3669 | 4 | 0.00 |
| 06/12/2010 | R206 On 03-February-11 | | | Bond Future | 6.79 | 102.3874 | 6.7910 | 102.3874 | 0.00 |
| 06/12/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3147 | 3 | 3147 | 3 | 0.00 |
| 06/12/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3020 | 3 | 3020 | 3 | 0.00 |
| 06/12/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3273 | 3 | 3273 | 3 | 0.00 |
| 06/12/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 06/12/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 06/12/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 06/12/2010 | R206 On 05-May-11 | | | Bond Future | 6.89 | 103.8827 | 6.8880 | 103.8827 | 0.00 |
| 06/12/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1750 | 2 | 1750 | 2 | 0.00 |
| 06/12/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1844 | 2 | 1844 | 2 | 0.00 |
| 06/12/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1658 | 2 | 1658 | 2 | 0.00 |
| 06/12/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 301 | 0 | 301 | 0 | 0.00 |
| 06/12/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 06/12/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2010 | R206 On 04-August-11 | | | Bond Future | 7.01 | 101.6304 | 7.0140 | 101.6304 | 0.00 |
| 06/12/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 06/12/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 06/12/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 834 | 1 | 834 | 1 | 0.00 |
| 06/12/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 06/12/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 867 | 1 | 867 | 1 | 0.00 |
| 06/12/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 921 | 1 | 921 | 1 | 0.00 |
| 06/12/2010 | R207 On 03-February-11 | | | Bond Future | 8.20 | 94.6400 | 8.2020 | 94.6400 | 1,400.00 |
| 06/12/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3514 | 4 | 3514 | 4 | 0.00 |
| 06/12/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3758 | 4 | 3758 | 4 | 0.00 |
| 06/12/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3276 | 3 | 3276 | 3 | 0.00 |
| 06/12/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 344 | 0 | 344 | 0 | 0.00 |
| 06/12/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 06/12/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 06/12/2010 | R207 On 05-May-11 | | | Bond Future | 8.30 | 96.0259 | 8.2960 | 96.0259 | 0.00 |
| 06/12/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2836 | 3 | 2836 | 3 | 0.00 |
| 06/12/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2667 | 3 | 2667 | 3 | 0.00 |
| 06/12/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 3011 | 3 | 3011 | 3 | 0.00 |
| 06/12/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1539 | 2 | 1539 | 2 | 0.00 |
| 06/12/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 06/12/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1651 | 2 | 1651 | 2 | 0.00 |
| 06/12/2010 | R207 On 04-August-11 | | | Bond Future | 8.40 | 93.7860 | 8.3990 | 93.7860 | 0.00 |
| 06/12/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2321 | 2 | 2321 | 2 | 0.00 |
| 06/12/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2188 | 2 | 2188 | 2 | 0.00 |
| 06/12/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2457 | 3 | 2457 | 3 | 0.00 |
| 06/12/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3023 | 3 | 3023 | 3 | 0.00 |
| 06/12/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3330 | 3 | 3330 | 3 | 0.00 |
| 06/12/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3174 | 3 | 3174 | 3 | 0.00 |
| 06/12/2010 | R208 On 03-February-11 | | | Bond Future | 8.27 | 92.2117 | 8.2690 | 92.2117 | 5,598.00 |
| 06/12/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3366 | 3 | 3366 | 3 | 0.00 |
| 06/12/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3125 | 3 | 3125 | 3 | 0.00 |
| 06/12/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3613 | 4 | 3613 | 4 | 0.00 |
| 06/12/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 337 | 0 | 337 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 454 | 0 | 454 | 0 | 0.00 |
| 06/12/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 06/12/2010 | R208 On 05-May-11 | | | Bond Future | 8.35 | 90.1642 | 8.3540 | 90.1642 | 0.00 |
| 06/12/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 06/12/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2946 | 3 | 2946 | 3 | 0.00 |
| 06/12/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2595 | 3 | 2595 | 3 | 0.00 |
| 06/12/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2004 | 2 | 2004 | 2 | 0.00 |
| 06/12/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1745 | 2 | 1745 | 2 | 0.00 |
| 06/12/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1872 | 2 | 1872 | 2 | 0.00 |
| 06/12/2010 | R208 On 04-August-11 | | | Bond Future | 8.45 | 91.4766 | 8.4470 | 91.4766 | 0.00 |
| 06/12/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2316 | 2 | 2316 | 2 | 0.00 |
| 06/12/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2458 | 3 | 2458 | 3 | 0.00 |
| 06/12/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2180 | 2 | 2180 | 2 | 0.00 |
| 06/12/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3687 | 4 | 3687 | 4 | 0.00 |
| 06/12/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3351 | 3 | 3351 | 3 | 0.00 |
| 06/12/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3516 | 3 | 3516 | 3 | 0.00 |
| 06/12/2010 | R209 On 03-February-11 | | | Bond Future | 8.42 | 79.9349 | 8.4230 | 79.9349 | 23,301.00 |
| 06/12/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 5110 | 5 | 5110 | 5 | 0.00 |
| 06/12/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5430 | 6 | 5430 | 6 | 0.00 |
| 06/12/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 4793 | 5 | 4793 | 5 | 0.00 |
| 06/12/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 520 | 1 | 520 | 1 | 0.00 |
| 06/12/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 389 | 0 | 389 | 0 | 0.00 |
| 06/12/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 451 | 0 | 451 | 0 | 0.00 |
| 06/12/2010 | R209 On 05-May-11 | | | Bond Future | 8.48 | 77.9632 | 8.4800 | 77.9632 | 0.00 |
| 06/12/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3249 | 3 | 3249 | 3 | 0.00 |
| 06/12/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3469 | 4 | 3469 | 4 | 0.00 |
| 06/12/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3037 | 3 | 3037 | 3 | 0.00 |
| 06/12/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3289 | 3 | 3289 | 3 | 0.00 |
| 06/12/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2885 | 3 | 2885 | 3 | 0.00 |
| 06/12/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3082 | 3 | 3082 | 3 | 0.00 |
| 06/12/2010 | R209 On 04-August-11 | | | Bond Future | 8.54 | 79.0994 | 8.5410 | 79.0994 | 0.00 |
| 06/12/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3849 | 4 | 3849 | 4 | 0.00 |
| 06/12/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4059 | 4 | 4059 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3643 | 4 | 3643 | 4 | 0.00 |
| 06/12/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12071 | 12 | 12071 | 12 | 0.00 |
| 06/12/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 721 | 1 | 721 | 1 | 0.00 |
| 06/12/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4403 | 4 | 4403 | 4 | 0.00 |
| 06/12/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3984 | 4 | 3984 | 4 | 0.00 |
| 06/12/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4190 | 4 | 4190 | 4 | 0.00 |
| 06/12/2010 | R211 On 03-February-11 | | | Bond Future | 1.82 | 103.8153 | 1.8240 | 103.8153 | 589.00 |
| 06/12/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 3812 | 4 | 3812 | 4 | 0.00 |
| 06/12/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4088 | 4 | 4088 | 4 | 0.00 |
| 06/12/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3536 | 3 | 3536 | 3 | 0.00 |
| 06/12/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R212 On 03-February-11 | | | Bond Future | 2.49 | 102.5832 | 2.4870 | 102.5832 | 1,868.00 |
| 06/12/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4837 | 5 | 4837 | 5 | 0.00 |
| 06/12/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5294 | 5 | 5294 | 5 | 0.00 |
| 06/12/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4377 | 4 | 4377 | 4 | 0.00 |
| 06/12/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R213 On 03-February-11 | | | Bond Future | 8.46 | 89.4844 | 8.4630 | 89.4844 | 0.00 |
| 06/12/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 3644 | 3 | 3644 | 3 | 0.00 |
| 06/12/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 4561 | 4 | 4561 | 4 | 0.00 |
| 06/12/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 4101 | 4 | 4101 | 4 | 0.00 |
| 06/12/2010 | R213 On 05-May-11 | | | Bond Future | 8.53 | 87.2491 | 8.5260 | 87.2491 | 0.00 |
| 06/12/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 5076 | 5 | 5076 | 5 | 0.00 |
| 06/12/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 4163 | 4 | 4163 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 4618 | 4 | 4618 | 4 | 0.00 |
| 06/12/2010 | R213 On 04-August-11 | | | Bond Future | 8.59 | 88.5238 | 8.5940 | 88.5238 | 0.00 |
| 06/12/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 4714 | 4 | 4714 | 4 | 0.00 |
| 06/12/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 5622 | 5 | 5622 | 5 | 0.00 |
| 06/12/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 5166 | 5 | 5166 | 5 | 0.00 |
| 06/12/2010 | TRT1 On 03-February-11 | | | Index Future | 340.60 | 340.9780 | 340.6040 | 340.9780 | 100.00 |
| 06/12/2010 | TRT1 On 05-May-11 | | | Index Future | 345.23 | 345.6100 | 345.2320 | 345.6100 | 0.00 |
| 07/12/2010 | AL7T On 03-February-11 | | | Index Future | 373.93 | 373.4170 | 373.9300 | 373.4170 | 30.00 |
| 07/12/2010 | ALBI On 03-February-11 | | | Index Future | 344.44 | 344.0570 | 344.4420 | 344.0570 | 1,164.00 |
| 07/12/2010 | ALBI On 05-May-11 | | | Index Future | 349.48 | 349.0860 | 349.4780 | 349.0860 | 2.00 |
| 07/12/2010 | CRD1 On 03-February-11 | | | Index Future | 153.05 | 152.8120 | 153.0540 | 152.8120 | 2.00 |
| 07/12/2010 | CRD1 On 05-May-11 | | | Index Future | 155.13 | 154.8880 | 155.1340 | 154.8880 | 0.00 |
| 07/12/2010 | GOVI On 03-February-11 | | | GOVI | 345.30 | 344.9180 | 345.2950 | 344.9180 | 209.00 |
| 07/12/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 22950 | 2 | 22950 | 2 | 0.00 |
| 07/12/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 23050 | 2 | 23050 | 2 | 0.00 |
| 07/12/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 22850 | 2 | 22850 | 2 | 0.00 |
| 07/12/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | GOVI On 05-May-11 | | | GOVI | 350.34 | 349.9600 | 350.3430 | 349.9600 | 0.00 |
| 07/12/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 13430 | 1 | 13430 | 1 | 0.00 |
| 07/12/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 13330 | 1 | 13330 | 1 | 0.00 |
| 07/12/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 13530 | 1 | 13530 | 1 | 0.00 |
| 07/12/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/12/2010 | IGOV On 03-February-11 | | | Index Future | 148.45 | 148.4670 | 148.4540 | 148.4670 | 0.00 |
| 07/12/2010 | IGOV On 05-May-11 | | | Index Future | 150.62 | 150.6380 | 150.6240 | 150.6380 | 0.00 |
| 07/12/2010 | IGOV On 04-August-11 | | | Index Future | 152.80 | 152.8100 | 152.7970 | 152.8100 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2010 | ILBI On 03-February-11 | | | Index Future | 401.99 | 402.0140 | 401.9900 | 402.0140 | 370.00 |
| 07/12/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 07/12/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 07/12/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 07/12/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 07/12/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 07/12/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 07/12/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.52 | 94.4800 | 5.5220 | 94.4800 | 7,600.00 |
| 07/12/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.50 | 94.5080 | 5.5030 | 94.5080 | 5,000.00 |
| 07/12/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.48 | 94.5210 | 5.4770 | 94.5210 | 2,500.00 |
| 07/12/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.46 | 94.5340 | 5.4600 | 94.5340 | 5,500.00 |
| 07/12/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.46 | 94.5250 | 5.4640 | 94.5250 | 2.00 |
| 07/12/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.47 | 94.5120 | 5.4710 | 94.5120 | 0.00 |
| 07/12/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.48 | 94.5120 | 5.4790 | 94.5120 | 4,500.00 |
| 07/12/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.67 | 94.3220 | 5.6730 | 94.3220 | 13,900.00 |
| 07/12/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.88 | 94.1140 | 5.8790 | 94.1140 | 5,200.00 |
| 07/12/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.15 | 93.8600 | 6.1460 | 93.8600 | 0.00 |
| 07/12/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.45 | 93.5600 | 6.4460 | 93.5600 | 100.00 |
| 07/12/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.71 | 93.2800 | 6.7100 | 93.2800 | 40,100.00 |
| 07/12/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/12/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/12/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 07/12/2010 | OTH1 On 03-February-11 | | | Index Future | 339.47 | 339.0400 | 339.4670 | 339.0400 | 3.00 |
| 07/12/2010 | OTH1 On 05-May-11 | | | Index Future | 344.43 | 343.9960 | 344.4300 | 343.9960 | 0.00 |
| 07/12/2010 | R157 On 03-February-11 | | | Bond Future | 7.38 | 128.8108 | 7.3830 | 128.8108 | 7,886.00 |
| 07/12/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2421 | 2 | 2421 | 2 | 0.00 |
| 07/12/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |
| 07/12/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2605 | 3 | 2605 | 3 | 0.00 |
| 07/12/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 07/12/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 07/12/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 178 | 0 | 178 | 0 | 0.00 |
| 07/12/2010 | R157 On 05-May-11 | | | Bond Future | 7.49 | 123.8811 | 7.4910 | 123.8811 | 705.00 |
| 07/12/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 2013 | 2 | 2013 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2145 | 2 | 2145 | 2 | 0.00 |
| 07/12/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1762 | 2 | 1762 | 2 | 0.00 |
| 07/12/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1886 | 2 | 1886 | 2 | 0.00 |
| 07/12/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1024 | 1 | 1024 | 1 | 0.00 |
| 07/12/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 07/12/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 873 | 1 | 873 | 1 | 0.00 |
| 07/12/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 945 | 1 | 945 | 1 | 0.00 |
| 07/12/2010 | R157 On 04-August-11 | | | Bond Future | 7.62 | 125.6874 | 7.6170 | 125.6874 | 0.00 |
| 07/12/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1457 | 1 | 1457 | 1 | 0.00 |
| 07/12/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1552 | 2 | 1552 | 2 | 0.00 |
| 07/12/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1365 | 1 | 1365 | 1 | 0.00 |
| 07/12/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2018 | 2 | 2018 | 2 | 0.00 |
| 07/12/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1814 | 2 | 1814 | 2 | 0.00 |
| 07/12/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 1914 | 2 | 1914 | 2 | 0.00 |
| 07/12/2010 | R186 On 03-February-11 | | | Bond Future | 8.39 | 119.5867 | 8.3920 | 119.5867 | 23,674.00 |
| 07/12/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 6189 | 6 | 6189 | 6 | 0.00 |
| 07/12/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 6582 | 6 | 6582 | 6 | 0.00 |
| 07/12/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 279 | 0 | 279 | 0 | 3,000.00 |
| 07/12/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 5802 | 6 | 5802 | 6 | 0.00 |
| 07/12/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 499 | 1 | 499 | 1 | 0.00 |
| 07/12/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 6842 | 7 | 6842 | 7 | 0.00 |
| 07/12/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 366 | 0 | 366 | 0 | 0.00 |
| 07/12/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 428 | 0 | 428 | 0 | 0.00 |
| 07/12/2010 | R186 On 05-May-11 | | | Bond Future | 8.47 | 121.3276 | 8.4680 | 121.3276 | 0.00 |
| 07/12/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 5091 | 5 | 5091 | 5 | 0.00 |
| 07/12/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5388 | 5 | 5388 | 5 | 0.00 |
| 07/12/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1661 | 2 | 1661 | 2 | 5,500.00 |
| 07/12/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4802 | 5 | 4802 | 5 | 0.00 |
| 07/12/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2594 | 3 | 2594 | 3 | 0.00 |
| 07/12/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6307 | 6 | 6307 | 6 | 0.00 |
| 07/12/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2247 | 2 | 2247 | 2 | 0.00 |
| 07/12/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2415 | 2 | 2415 | 2 | 0.00 |
| 07/12/2010 | R186 On 04-August-11 | | | Bond Future | 8.55 | 117.8046 | 8.5500 | 117.8046 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3258 | 3 | 3258 | 3 | 0.00 |
| 07/12/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 07/12/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3465 | 3 | 3465 | 3 | 0.00 |
| 07/12/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 5868 | 6 | 5868 | 6 | 0.00 |
| 07/12/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6441 | 7 | 6441 | 7 | 0.00 |
| 07/12/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6150 | 6 | 6150 | 6 | 0.00 |
| 07/12/2010 | R201 On 03-February-11 | | | Bond Future | 7.12 | 106.5392 | 7.1170 | 106.5392 | 489.00 |
| 07/12/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 3008 | 3 | 3008 | 3 | 0.00 |
| 07/12/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 3169 | 3 | 3169 | 3 | 0.00 |
| 07/12/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2848 | 3 | 2848 | 3 | 0.00 |
| 07/12/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 07/12/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 07/12/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 07/12/2010 | R201 On 05-May-11 | | | Bond Future | 7.22 | 108.0964 | 7.2170 | 108.0964 | 0.00 |
| 07/12/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 2107 | 2 | 2107 | 2 | 0.00 |
| 07/12/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2228 | 2 | 2228 | 2 | 0.00 |
| 07/12/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 07/12/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 445 | 0 | 445 | 0 | 0.00 |
| 07/12/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 07/12/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 404 | 0 | 404 | 0 | 0.00 |
| 07/12/2010 | R201 On 04-August-11 | | | Bond Future | 7.34 | 105.2614 | 7.3380 | 105.2614 | 0.00 |
| 07/12/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1107 | 1 | 1107 | 1 | 0.00 |
| 07/12/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1182 | 1 | 1182 | 1 | 0.00 |
| 07/12/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 1035 | 1 | 1035 | 1 | 0.00 |
| 07/12/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1451 | 1 | 1451 | 1 | 0.00 |
| 07/12/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1296 | 1 | 1296 | 1 | 0.00 |
| 07/12/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1372 | 1 | 1372 | 1 | 0.00 |
| 07/12/2010 | R202 On 03-February-11 | | | Bond Future | 0.42 | 166.5429 | 0.4180 | 166.5429 | 3,240.00 |
| 07/12/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59406 | 59 | 59406 | 59 | 0.00 |
| 07/12/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 60253 | 60 | 60253 | 60 | 0.00 |
| 07/12/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 58550 | 59 | 58550 | 59 | 0.00 |
| 07/12/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R202 On 05-May-11 | | | Bond Future | 0.34 | 168.9912 | 0.3400 | 168.9912 | 6,500.00 |
| 07/12/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42332 | 42 | 42332 | 42 | 0.00 |
| 07/12/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43360 | 43 | 43360 | 43 | 0.00 |
| 07/12/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41293 | 41 | 41293 | 41 | 0.00 |
| 07/12/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R203 On 03-February-11 | | | Bond Future | 8.00 | 104.4499 | 8.0030 | 104.4499 | 1,407.00 |
| 07/12/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 07/12/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2963 | 3 | 2963 | 3 | 0.00 |
| 07/12/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2555 | 2 | 2555 | 2 | 0.00 |
| 07/12/2010 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 1055 | 1 | 1055 | 1 | 1,000.00 |
| 07/12/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 07/12/2010 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1070 | 1 | 1070 | 1 | 0.00 |
| 07/12/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 07/12/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 266 | 0 | 266 | 0 | 0.00 |
| 07/12/2010 | R203 On 05-May-11 | | | Bond Future | 8.11 | 101.8143 | 8.1090 | 101.8143 | 0.00 |
| 07/12/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2150 | 2 | 2150 | 2 | 0.00 |
| 07/12/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 2011 | 2 | 2011 | 2 | 0.00 |
| 07/12/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2292 | 2 | 2292 | 2 | 0.00 |
| 07/12/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1360 | 1 | 1360 | 1 | 0.00 |
| 07/12/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1565 | 2 | 1565 | 2 | 0.00 |
| 07/12/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1461 | 2 | 1461 | 2 | 0.00 |
| 07/12/2010 | R203 On 04-August-11 | | | Bond Future | 8.23 | 103.3000 | 8.2270 | 103.3000 | 0.00 |
| 07/12/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1695 | 2 | 1695 | 2 | 0.00 |
| 07/12/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1591 | 2 | 1591 | 2 | 0.00 |
| 07/12/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 07/12/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2644 | 3 | 2644 | 3 | 0.00 |
| 07/12/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2911 | 3 | 2911 | 3 | 0.00 |
| 07/12/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2775 | 3 | 2775 | 3 | 0.00 |
| 07/12/2010 | R204 On 03-February-11 | | | Bond Future | 8.12 | 100.1571 | 8.1150 | 100.1571 | 1,926.00 |
| 07/12/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2601 | 2 | 2601 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2392 | 2 | 2392 | 2 | 0.00 |
| 07/12/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2817 | 3 | 2817 | 3 | 0.00 |
| 07/12/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 372 | 0 | 372 | 0 | 0.00 |
| 07/12/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 502 | 1 | 502 | 1 | 0.00 |
| 07/12/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 433 | 1 | 433 | 1 | 0.00 |
| 07/12/2010 | R204 On 05-May-11 | | | Bond Future | 8.21 | 101.6253 | 8.2140 | 101.6253 | 0.00 |
| 07/12/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2939 | 3 | 2939 | 3 | 0.00 |
| 07/12/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 3113 | 3 | 3113 | 3 | 0.00 |
| 07/12/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2770 | 3 | 2770 | 3 | 0.00 |
| 07/12/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1474 | 2 | 1474 | 2 | 0.00 |
| 07/12/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1274 | 1 | 1274 | 1 | 0.00 |
| 07/12/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1371 | 1 | 1371 | 1 | 0.00 |
| 07/12/2010 | R204 On 04-August-11 | | | Bond Future | 8.32 | 99.0730 | 8.3240 | 99.0730 | 0.00 |
| 07/12/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1758 | 2 | 1758 | 2 | 0.00 |
| 07/12/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1873 | 2 | 1873 | 2 | 0.00 |
| 07/12/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1647 | 2 | 1647 | 2 | 0.00 |
| 07/12/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3680 | 4 | 3680 | 4 | 0.00 |
| 07/12/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3357 | 4 | 3357 | 4 | 0.00 |
| 07/12/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3516 | 4 | 3516 | 4 | 0.00 |
| 07/12/2010 | R206 On 03-February-11 | | | Bond Future | 6.77 | 102.3476 | 6.7690 | 102.3476 | 0.00 |
| 07/12/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3205 | 3 | 3205 | 3 | 0.00 |
| 07/12/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3331 | 3 | 3331 | 3 | 0.00 |
| 07/12/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 3078 | 3 | 3078 | 3 | 0.00 |
| 07/12/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 07/12/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 07/12/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 07/12/2010 | R206 On 05-May-11 | | | Bond Future | 6.86 | 103.8437 | 6.8640 | 103.8437 | 0.00 |
| 07/12/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1793 | 2 | 1793 | 2 | 0.00 |
| 07/12/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1700 | 2 | 1700 | 2 | 0.00 |
| 07/12/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1888 | 2 | 1888 | 2 | 0.00 |
| 07/12/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 07/12/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |
| 07/12/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 257 | 0 | 257 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2010 | R206 On 04-August-11 | | | Bond Future | 6.99 | 101.5906 | 6.9870 | 101.5906 | 0.00 |
| 07/12/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 919 | 1 | 919 | 1 | 0.00 |
| 07/12/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 862 | 1 | 862 | 1 | 0.00 |
| 07/12/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 976 | 1 | 976 | 1 | 0.00 |
| 07/12/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 07/12/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 944 | 1 | 944 | 1 | 0.00 |
| 07/12/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 07/12/2010 | R207 On 03-February-11 | | | Bond Future | 8.20 | 94.5258 | 8.1960 | 94.5258 | 800.00 |
| 07/12/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3537 | 4 | 3537 | 4 | 0.00 |
| 07/12/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3298 | 3 | 3298 | 3 | 0.00 |
| 07/12/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3782 | 4 | 3782 | 4 | 0.00 |
| 07/12/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 07/12/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 330 | 0 | 330 | 0 | 0.00 |
| 07/12/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 07/12/2010 | R207 On 05-May-11 | | | Bond Future | 8.29 | 95.9029 | 8.2890 | 95.9029 | 0.00 |
| 07/12/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2854 | 3 | 2854 | 3 | 0.00 |
| 07/12/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 3030 | 3 | 3030 | 3 | 0.00 |
| 07/12/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 07/12/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1746 | 2 | 1746 | 2 | 0.00 |
| 07/12/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1517 | 2 | 1517 | 2 | 0.00 |
| 07/12/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1628 | 2 | 1628 | 2 | 0.00 |
| 07/12/2010 | R207 On 04-August-11 | | | Bond Future | 8.39 | 93.6606 | 8.3920 | 93.6606 | 0.00 |
| 07/12/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 07/12/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2471 | 2 | 2471 | 2 | 0.00 |
| 07/12/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2200 | 2 | 2200 | 2 | 0.00 |
| 07/12/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3302 | 3 | 3302 | 3 | 0.00 |
| 07/12/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 2997 | 3 | 2997 | 3 | 0.00 |
| 07/12/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3148 | 3 | 3148 | 3 | 0.00 |
| 07/12/2010 | R208 On 03-February-11 | | | Bond Future | 8.24 | 92.1232 | 8.2430 | 92.1232 | 5,598.00 |
| 07/12/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3491 | 3 | 3491 | 3 | 0.00 |
| 07/12/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3742 | 4 | 3742 | 4 | 0.00 |
| 07/12/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3246 | 3 | 3246 | 3 | 0.00 |
| 07/12/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 410 | 0 | 410 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 301 | 0 | 301 | 0 | 0.00 |
| 07/12/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 352 | 0 | 352 | 0 | 0.00 |
| 07/12/2010 | R208 On 05-May-11 | | | Bond Future | 8.33 | 90.0715 | 8.3270 | 90.0715 | 0.00 |
| 07/12/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2857 | 3 | 2857 | 3 | 0.00 |
| 07/12/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2681 | 3 | 2681 | 3 | 0.00 |
| 07/12/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 3039 | 3 | 3039 | 3 | 0.00 |
| 07/12/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1671 | 2 | 1671 | 2 | 0.00 |
| 07/12/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1923 | 2 | 1923 | 2 | 0.00 |
| 07/12/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1794 | 2 | 1794 | 2 | 0.00 |
| 07/12/2010 | R208 On 04-August-11 | | | Bond Future | 8.42 | 91.3799 | 8.4180 | 91.3799 | 0.00 |
| 07/12/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2390 | 2 | 2390 | 2 | 0.00 |
| 07/12/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2535 | 2 | 2535 | 2 | 0.00 |
| 07/12/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2250 | 2 | 2250 | 2 | 0.00 |
| 07/12/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3582 | 4 | 3582 | 4 | 0.00 |
| 07/12/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3253 | 3 | 3253 | 3 | 0.00 |
| 07/12/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3414 | 4 | 3414 | 4 | 0.00 |
| 07/12/2010 | R209 On 03-February-11 | | | Bond Future | 8.40 | 79.6797 | 8.4020 | 79.6797 | 22,601.00 |
| 07/12/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 5250 | 5 | 5250 | 5 | 0.00 |
| 07/12/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 4929 | 5 | 4929 | 5 | 0.00 |
| 07/12/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5574 | 5 | 5574 | 5 | 0.00 |
| 07/12/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 355 | 0 | 355 | 0 | 0.00 |
| 07/12/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 477 | 1 | 477 | 1 | 0.00 |
| 07/12/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 413 | 0 | 413 | 0 | 0.00 |
| 07/12/2010 | R209 On 05-May-11 | | | Bond Future | 8.46 | 77.7024 | 8.4580 | 77.7024 | 0.00 |
| 07/12/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3337 | 3 | 3337 | 3 | 0.00 |
| 07/12/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3560 | 3 | 3560 | 3 | 0.00 |
| 07/12/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3121 | 3 | 3121 | 3 | 0.00 |
| 07/12/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3188 | 3 | 3188 | 3 | 0.00 |
| 07/12/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2792 | 3 | 2792 | 3 | 0.00 |
| 07/12/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2985 | 3 | 2985 | 3 | 0.00 |
| 07/12/2010 | R209 On 04-August-11 | | | Bond Future | 8.52 | 78.8336 | 8.5190 | 78.8336 | 0.00 |
| 07/12/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3935 | 4 | 3935 | 4 | 0.00 |
| 07/12/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4148 | 4 | 4148 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3726 | 4 | 3726 | 4 | 0.00 |
| 07/12/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12227 | 12 | 12227 | 12 | 0.00 |
| 07/12/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 694 | 1 | 694 | 1 | 0.00 |
| 07/12/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4303 | 4 | 4303 | 4 | 0.00 |
| 07/12/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3891 | 4 | 3891 | 4 | 0.00 |
| 07/12/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4093 | 4 | 4093 | 4 | 0.00 |
| 07/12/2010 | R211 On 03-February-11 | | | Bond Future | 1.83 | 103.8671 | 1.8250 | 103.8671 | 589.00 |
| 07/12/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 3806 | 4 | 3806 | 4 | 0.00 |
| 07/12/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4082 | 4 | 4082 | 4 | 0.00 |
| 07/12/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3530 | 4 | 3530 | 4 | 0.00 |
| 07/12/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R212 On 03-February-11 | | | Bond Future | 2.50 | 102.5735 | 2.4980 | 102.5735 | 1,868.00 |
| 07/12/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4730 | 5 | 4730 | 5 | 0.00 |
| 07/12/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5188 | 5 | 5188 | 5 | 0.00 |
| 07/12/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4270 | 4 | 4270 | 4 | 0.00 |
| 07/12/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 07/12/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R213 On 03-February-11 | | | Bond Future | 8.44 | 89.0983 | 8.4420 | 89.0983 | 0.00 |
| 07/12/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 4381 | 5 | 4381 | 5 | 0.00 |
| 07/12/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 3464 | 4 | 3464 | 4 | 0.00 |
| 07/12/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 3921 | 4 | 3921 | 4 | 0.00 |
| 07/12/2010 | R213 On 05-May-11 | | | Bond Future | 8.50 | 86.8596 | 8.5040 | 86.8596 | 0.00 |
| 07/12/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 3977 | 4 | 3977 | 4 | 0.00 |
| 07/12/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 4890 | 5 | 4890 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 4432 | 5 | 4432 | 5 | 0.00 |
| 07/12/2010 | R213 On 04-August-11 | | | Bond Future | 8.57 | 88.1230 | 8.5710 | 88.1230 | 0.00 |
| 07/12/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/12/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 5431 | 6 | 5431 | 6 | 0.00 |
| 07/12/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 4522 | 5 | 4522 | 5 | 0.00 |
| 07/12/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 4975 | 5 | 4975 | 5 | 0.00 |
| 07/12/2010 | TRT1 On 03-February-11 | | | Index Future | 341.03 | 340.6040 | 341.0250 | 340.6040 | 100.00 |
| 07/12/2010 | TRT1 On 05-May-11 | | | Index Future | 345.66 | 345.2320 | 345.6590 | 345.2320 | 0.00 |
| 08/12/2010 | AL7T On 03-February-11 | | | Index Future | 370.11 | 373.9300 | 370.1080 | 373.9300 | 30.00 |
| 08/12/2010 | ALBI On 03-February-11 | | | Index Future | 341.13 | 344.4420 | 341.1310 | 344.4420 | 1,164.00 |
| 08/12/2010 | ALBI On 05-May-11 | | | Index Future | 346.12 | 349.4780 | 346.1180 | 349.4780 | 2.00 |
| 08/12/2010 | CRD1 On 03-February-11 | | | Index Future | 152.17 | 153.0540 | 152.1740 | 153.0540 | 2.00 |
| 08/12/2010 | CRD1 On 05-May-11 | | | Index Future | 154.24 | 155.1340 | 154.2430 | 155.1340 | 0.00 |
| 08/12/2010 | GOVI On 03-February-11 | | | GOVI | 342.08 | 345.2950 | 342.0780 | 345.2950 | 209.00 |
| 08/12/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 08/12/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 08/12/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 08/12/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 9320 | 0 | 9320 | 0 | 0.00 |
| 08/12/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 9120 | 0 | 9120 | 0 | 0.00 |
| 08/12/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 9220 | 0 | 9220 | 0 | 0.00 |
| 08/12/2010 | GOVI On 05-May-11 | | | GOVI | 347.08 | 350.3430 | 347.0800 | 350.3430 | 0.00 |
| 08/12/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 08/12/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 08/12/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 08/12/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 19100 | 0 | 19100 | 0 | 0.00 |
| 08/12/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 19300 | 0 | 19300 | 0 | 0.00 |
| 08/12/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 19200 | 0 | 19200 | 0 | 0.00 |
| 08/12/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 08/12/2010 | IGOV On 03-February-11 | | | Index Future | 148.42 | 148.4540 | 148.4180 | 148.4540 | 0.00 |
| 08/12/2010 | IGOV On 05-May-11 | | | Index Future | 150.59 | 150.6240 | 150.5880 | 150.6240 | 0.00 |
| 08/12/2010 | IGOV On 04-August-11 | | | Index Future | 152.76 | 152.7970 | 152.7600 | 152.7970 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2010 | ILBI On 03-February-11 | | | Index Future | 401.98 | 401.9900 | 401.9790 | 401.9900 | 370.00 |
| 08/12/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 08/12/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 08/12/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 08/12/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 08/12/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 08/12/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 08/12/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.53 | 94.4780 | 5.5310 | 94.4780 | 7,600.00 |
| 08/12/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.53 | 94.4970 | 5.5270 | 94.4970 | 5,000.00 |
| 08/12/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.51 | 94.5230 | 5.5090 | 94.5230 | 2,500.00 |
| 08/12/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.50 | 94.5400 | 5.5030 | 94.5400 | 5,500.00 |
| 08/12/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.51 | 94.5360 | 5.5100 | 94.5360 | 2.00 |
| 08/12/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.52 | 94.5290 | 5.5170 | 94.5290 | 0.00 |
| 08/12/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.52 | 94.5210 | 5.5230 | 94.5210 | 4,500.00 |
| 08/12/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.75 | 94.3270 | 5.7480 | 94.3270 | 13,900.00 |
| 08/12/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.98 | 94.1210 | 5.9770 | 94.1210 | 5,200.00 |
| 08/12/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.24 | 93.8540 | 6.2410 | 93.8540 | 0.00 |
| 08/12/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.54 | 93.5540 | 6.5380 | 93.5540 | 100.00 |
| 08/12/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.81 | 93.2900 | 6.8100 | 93.2900 | 40,100.00 |
| 08/12/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/12/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/12/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/12/2010 | OTH1 On 03-February-11 | | | Index Future | 335.65 | 339.4670 | 335.6510 | 339.4670 | 3.00 |
| 08/12/2010 | OTH1 On 05-May-11 | | | Index Future | 340.56 | 344.4300 | 340.5580 | 344.4300 | 0.00 |
| 08/12/2010 | R157 On 03-February-11 | | | Bond Future | 7.54 | 128.9073 | 7.5410 | 128.9073 | 7,886.00 |
| 08/12/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1857 | 2 | 1857 | 2 | 0.00 |
| 08/12/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1695 | 2 | 1695 | 2 | 0.00 |
| 08/12/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2024 | 3 | 2024 | 3 | 0.00 |
| 08/12/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 08/12/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 358 | 0 | 358 | 0 | 0.00 |
| 08/12/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 08/12/2010 | R157 On 05-May-11 | | | Bond Future | 7.66 | 123.9805 | 7.6610 | 123.9805 | 705.00 |
| 08/12/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1714 | 2 | 1714 | 2 | 0.00 |
| 08/12/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1378 | 2 | 1378 | 2 | 0.00 |
| 08/12/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1486 | 2 | 1486 | 2 | 0.00 |
| 08/12/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1326 | 1 | 1326 | 1 | 0.00 |
| 08/12/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1423 | 1 | 1423 | 1 | 0.00 |
| 08/12/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1144 | 1 | 1144 | 1 | 0.00 |
| 08/12/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1231 | 1 | 1231 | 1 | 0.00 |
| 08/12/2010 | R157 On 04-August-11 | | | Bond Future | 7.80 | 125.7886 | 7.8010 | 125.7886 | 0.00 |
| 08/12/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1146 | 1 | 1146 | 1 | 0.00 |
| 08/12/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1229 | 2 | 1229 | 2 | 0.00 |
| 08/12/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 08/12/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2436 | 2 | 2436 | 2 | 0.00 |
| 08/12/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2205 | 2 | 2205 | 2 | 0.00 |
| 08/12/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2318 | 2 | 2318 | 2 | 0.00 |
| 08/12/2010 | R186 On 03-February-11 | | | Bond Future | 8.54 | 119.6947 | 8.5430 | 119.6947 | 23,674.00 |
| 08/12/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 4964 | 6 | 4964 | 6 | 0.00 |
| 08/12/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 5328 | 7 | 5328 | 7 | 0.00 |
| 08/12/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 143 | 0 | 143 | 0 | 3,000.00 |
| 08/12/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 4608 | 6 | 4608 | 6 | 0.00 |
| 08/12/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 776 | 0 | 776 | 0 | 0.00 |
| 08/12/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 8177 | 7 | 8177 | 7 | 0.00 |
| 08/12/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 582 | 0 | 582 | 0 | 0.00 |
| 08/12/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 674 | 0 | 674 | 0 | 0.00 |
| 08/12/2010 | R186 On 05-May-11 | | | Bond Future | 8.62 | 121.4433 | 8.6240 | 121.4433 | 0.00 |
| 08/12/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 4185 | 5 | 4185 | 5 | 0.00 |
| 08/12/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 4452 | 5 | 4452 | 5 | 0.00 |
| 08/12/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1233 | 2 | 1233 | 2 | 5,500.00 |
| 08/12/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 3926 | 5 | 3926 | 5 | 0.00 |
| 08/12/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3209 | 3 | 3209 | 3 | 0.00 |
| 08/12/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 7370 | 6 | 7370 | 6 | 0.00 |
| 08/12/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2802 | 2 | 2802 | 2 | 0.00 |
| 08/12/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 3001 | 2 | 3001 | 2 | 0.00 |
| 08/12/2010 | R186 On 04-August-11 | | | Bond Future | 8.71 | 117.9181 | 8.7110 | 117.9181 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 2656 | 3 | 2656 | 3 | 0.00 |
| 08/12/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2481 | 3 | 2481 | 3 | 0.00 |
| 08/12/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 2837 | 3 | 2837 | 3 | 0.00 |
| 08/12/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 6750 | 6 | 6750 | 6 | 0.00 |
| 08/12/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 7375 | 6 | 7375 | 6 | 0.00 |
| 08/12/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 7058 | 6 | 7058 | 6 | 0.00 |
| 08/12/2010 | R201 On 03-February-11 | | | Bond Future | 7.28 | 106.5977 | 7.2810 | 106.5977 | 489.00 |
| 08/12/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2472 | 3 | 2472 | 3 | 0.00 |
| 08/12/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2628 | 3 | 2628 | 3 | 0.00 |
| 08/12/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2318 | 3 | 2318 | 3 | 0.00 |
| 08/12/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 08/12/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 08/12/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 08/12/2010 | R201 On 05-May-11 | | | Bond Future | 7.39 | 108.1545 | 7.3940 | 108.1545 | 0.00 |
| 08/12/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1700 | 2 | 1700 | 2 | 0.00 |
| 08/12/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1810 | 2 | 1810 | 2 | 0.00 |
| 08/12/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1593 | 2 | 1593 | 2 | 0.00 |
| 08/12/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 618 | 0 | 618 | 0 | 0.00 |
| 08/12/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 519 | 0 | 519 | 0 | 0.00 |
| 08/12/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 567 | 0 | 567 | 0 | 0.00 |
| 08/12/2010 | R201 On 04-August-11 | | | Bond Future | 7.53 | 105.3216 | 7.5310 | 105.3216 | 0.00 |
| 08/12/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 853 | 1 | 853 | 1 | 0.00 |
| 08/12/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 917 | 1 | 917 | 1 | 0.00 |
| 08/12/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 792 | 1 | 792 | 1 | 0.00 |
| 08/12/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1787 | 1 | 1787 | 1 | 0.00 |
| 08/12/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1610 | 1 | 1610 | 1 | 0.00 |
| 08/12/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1697 | 1 | 1697 | 1 | 0.00 |
| 08/12/2010 | R202 On 03-February-11 | | | Bond Future | 0.42 | 166.5429 | 0.4190 | 166.5429 | 3,240.00 |
| 08/12/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59376 | 59 | 59376 | 59 | 0.00 |
| 08/12/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 60223 | 60 | 60223 | 60 | 0.00 |
| 08/12/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 58521 | 59 | 58521 | 59 | 0.00 |
| 08/12/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R202 On 05-May-11 | | | Bond Future | 0.34 | 168.9912 | 0.3410 | 168.9912 | 6,500.00 |
| 08/12/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42302 | 42 | 42302 | 42 | 0.00 |
| 08/12/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43330 | 43 | 43330 | 43 | 0.00 |
| 08/12/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41264 | 41 | 41264 | 41 | 0.00 |
| 08/12/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R203 On 03-February-11 | | | Bond Future | 8.17 | 104.5618 | 8.1700 | 104.5618 | 1,407.00 |
| 08/12/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2090 | 3 | 2090 | 3 | 0.00 |
| 08/12/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2275 | 3 | 2275 | 3 | 0.00 |
| 08/12/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1911 | 3 | 1911 | 3 | 0.00 |
| 08/12/2010 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 674 | 1 | 674 | 1 | 1,000.00 |
| 08/12/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 513 | 0 | 513 | 0 | 0.00 |
| 08/12/2010 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1535 | 1 | 1535 | 1 | 0.00 |
| 08/12/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 08/12/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 445 | 0 | 445 | 0 | 0.00 |
| 08/12/2010 | R203 On 05-May-11 | | | Bond Future | 8.28 | 101.9271 | 8.2840 | 101.9271 | 0.00 |
| 08/12/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1689 | 2 | 1689 | 2 | 0.00 |
| 08/12/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1569 | 2 | 1569 | 2 | 0.00 |
| 08/12/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1813 | 2 | 1813 | 2 | 0.00 |
| 08/12/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1735 | 1 | 1735 | 1 | 0.00 |
| 08/12/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1978 | 2 | 1978 | 2 | 0.00 |
| 08/12/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1854 | 1 | 1854 | 1 | 0.00 |
| 08/12/2010 | R203 On 04-August-11 | | | Bond Future | 8.41 | 103.4134 | 8.4120 | 103.4134 | 0.00 |
| 08/12/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1341 | 2 | 1341 | 2 | 0.00 |
| 08/12/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1252 | 2 | 1252 | 2 | 0.00 |
| 08/12/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1435 | 2 | 1435 | 2 | 0.00 |
| 08/12/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3145 | 3 | 3145 | 3 | 0.00 |
| 08/12/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3441 | 3 | 3441 | 3 | 0.00 |
| 08/12/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3290 | 3 | 3290 | 3 | 0.00 |
| 08/12/2010 | R204 On 03-February-11 | | | Bond Future | 8.28 | 100.4022 | 8.2760 | 100.4022 | 1,926.00 |
| 08/12/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1937 | 3 | 1937 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1756 | 2 | 1756 | 2 | 0.00 |
| 08/12/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2127 | 3 | 2127 | 3 | 0.00 |
| 08/12/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 596 | 0 | 596 | 0 | 0.00 |
| 08/12/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 780 | 1 | 780 | 1 | 0.00 |
| 08/12/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 683 | 0 | 683 | 0 | 0.00 |
| 08/12/2010 | R204 On 05-May-11 | | | Bond Future | 8.38 | 101.8686 | 8.3820 | 101.8686 | 0.00 |
| 08/12/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2382 | 3 | 2382 | 3 | 0.00 |
| 08/12/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2538 | 3 | 2538 | 3 | 0.00 |
| 08/12/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2232 | 3 | 2232 | 3 | 0.00 |
| 08/12/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1861 | 1 | 1861 | 1 | 0.00 |
| 08/12/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1624 | 1 | 1624 | 1 | 0.00 |
| 08/12/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1739 | 1 | 1739 | 1 | 0.00 |
| 08/12/2010 | R204 On 04-August-11 | | | Bond Future | 8.50 | 99.3195 | 8.5000 | 99.3195 | 0.00 |
| 08/12/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1401 | 2 | 1401 | 2 | 0.00 |
| 08/12/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1500 | 2 | 1500 | 2 | 0.00 |
| 08/12/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1306 | 2 | 1306 | 2 | 0.00 |
| 08/12/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4277 | 4 | 4277 | 4 | 0.00 |
| 08/12/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3923 | 3 | 3923 | 3 | 0.00 |
| 08/12/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 4098 | 4 | 4098 | 4 | 0.00 |
| 08/12/2010 | R206 On 03-February-11 | | | Bond Future | 6.92 | 102.4060 | 6.9210 | 102.4060 | 0.00 |
| 08/12/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2806 | 3 | 2806 | 3 | 0.00 |
| 08/12/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 2932 | 3 | 2932 | 3 | 0.00 |
| 08/12/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 08/12/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 08/12/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 08/12/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 08/12/2010 | R206 On 05-May-11 | | | Bond Future | 7.03 | 103.9022 | 7.0310 | 103.9022 | 0.00 |
| 08/12/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1486 | 2 | 1486 | 2 | 0.00 |
| 08/12/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1401 | 2 | 1401 | 2 | 0.00 |
| 08/12/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1574 | 2 | 1574 | 2 | 0.00 |
| 08/12/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 08/12/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 08/12/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2010 | R206 On 04-August-11 | | | Bond Future | 7.17 | 101.6504 | 7.1730 | 101.6504 | 0.00 |
| 08/12/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 722 | 1 | 722 | 1 | 0.00 |
| 08/12/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 673 | 1 | 673 | 1 | 0.00 |
| 08/12/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 772 | 1 | 772 | 1 | 0.00 |
| 08/12/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1044 | 1 | 1044 | 1 | 0.00 |
| 08/12/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1166 | 1 | 1166 | 1 | 0.00 |
| 08/12/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1104 | 1 | 1104 | 1 | 0.00 |
| 08/12/2010 | R207 On 03-February-11 | | | Bond Future | 8.37 | 94.5618 | 8.3680 | 94.5618 | 800.00 |
| 08/12/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 2705 | 4 | 2705 | 4 | 0.00 |
| 08/12/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 2490 | 3 | 2490 | 3 | 0.00 |
| 08/12/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 2927 | 4 | 2927 | 4 | 0.00 |
| 08/12/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 411 | 0 | 411 | 0 | 0.00 |
| 08/12/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 548 | 0 | 548 | 0 | 0.00 |
| 08/12/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 475 | 0 | 475 | 0 | 0.00 |
| 08/12/2010 | R207 On 05-May-11 | | | Bond Future | 8.47 | 95.9439 | 8.4680 | 95.9439 | 0.00 |
| 08/12/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2261 | 3 | 2261 | 3 | 0.00 |
| 08/12/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2415 | 3 | 2415 | 3 | 0.00 |
| 08/12/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2112 | 3 | 2112 | 3 | 0.00 |
| 08/12/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2216 | 2 | 2216 | 2 | 0.00 |
| 08/12/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1943 | 2 | 1943 | 2 | 0.00 |
| 08/12/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 2076 | 2 | 2076 | 2 | 0.00 |
| 08/12/2010 | R207 On 04-August-11 | | | Bond Future | 8.58 | 93.7005 | 8.5780 | 93.7005 | 0.00 |
| 08/12/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1869 | 2 | 1869 | 2 | 0.00 |
| 08/12/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 08/12/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1753 | 2 | 1753 | 2 | 0.00 |
| 08/12/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3907 | 3 | 3907 | 3 | 0.00 |
| 08/12/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3567 | 3 | 3567 | 3 | 0.00 |
| 08/12/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3735 | 3 | 3735 | 3 | 0.00 |
| 08/12/2010 | R208 On 03-February-11 | | | Bond Future | 8.39 | 92.2877 | 8.3940 | 92.2877 | 5,598.00 |
| 08/12/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 2738 | 3 | 2738 | 3 | 0.00 |
| 08/12/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 2967 | 4 | 2967 | 4 | 0.00 |
| 08/12/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 2517 | 3 | 2517 | 3 | 0.00 |
| 08/12/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 631 | 0 | 631 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 476 | 0 | 476 | 0 | 0.00 |
| 08/12/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 549 | 0 | 549 | 0 | 0.00 |
| 08/12/2010 | R208 On 05-May-11 | | | Bond Future | 8.48 | 90.2385 | 8.4830 | 90.2385 | 0.00 |
| 08/12/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2319 | 3 | 2319 | 3 | 0.00 |
| 08/12/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2163 | 3 | 2163 | 3 | 0.00 |
| 08/12/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2480 | 3 | 2480 | 3 | 0.00 |
| 08/12/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 2072 | 2 | 2072 | 2 | 0.00 |
| 08/12/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2365 | 2 | 2365 | 2 | 0.00 |
| 08/12/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2215 | 2 | 2215 | 2 | 0.00 |
| 08/12/2010 | R208 On 04-August-11 | | | Bond Future | 8.58 | 91.5552 | 8.5800 | 91.5552 | 0.00 |
| 08/12/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 1964 | 2 | 1964 | 2 | 0.00 |
| 08/12/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2092 | 3 | 2092 | 3 | 0.00 |
| 08/12/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1841 | 2 | 1841 | 2 | 0.00 |
| 08/12/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4147 | 4 | 4147 | 4 | 0.00 |
| 08/12/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3784 | 3 | 3784 | 3 | 0.00 |
| 08/12/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3962 | 3 | 3962 | 3 | 0.00 |
| 08/12/2010 | R209 On 03-February-11 | | | Bond Future | 8.55 | 79.8582 | 8.5520 | 79.8582 | 22,601.00 |
| 08/12/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 4210 | 5 | 4210 | 5 | 0.00 |
| 08/12/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 3916 | 5 | 3916 | 5 | 0.00 |
| 08/12/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 4509 | 6 | 4509 | 6 | 0.00 |
| 08/12/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 551 | 0 | 551 | 0 | 0.00 |
| 08/12/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 725 | 0 | 725 | 0 | 0.00 |
| 08/12/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 634 | 0 | 634 | 0 | 0.00 |
| 08/12/2010 | R209 On 05-May-11 | | | Bond Future | 8.61 | 77.8873 | 8.6130 | 77.8873 | 0.00 |
| 08/12/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 2676 | 3 | 2676 | 3 | 0.00 |
| 08/12/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 2872 | 4 | 2872 | 4 | 0.00 |
| 08/12/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 2487 | 3 | 2487 | 3 | 0.00 |
| 08/12/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3842 | 3 | 3842 | 3 | 0.00 |
| 08/12/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 3391 | 3 | 3391 | 3 | 0.00 |
| 08/12/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3611 | 3 | 3611 | 3 | 0.00 |
| 08/12/2010 | R209 On 04-August-11 | | | Bond Future | 8.68 | 79.0162 | 8.6780 | 79.0162 | 0.00 |
| 08/12/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3283 | 4 | 3283 | 4 | 0.00 |
| 08/12/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 3475 | 4 | 3475 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3097 | 4 | 3097 | 4 | 0.00 |
| 08/12/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 11087 | 12 | 11087 | 12 | 0.00 |
| 08/12/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 858 | 1 | 858 | 1 | 0.00 |
| 08/12/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4979 | 4 | 4979 | 4 | 0.00 |
| 08/12/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 4522 | 4 | 4522 | 4 | 0.00 |
| 08/12/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4746 | 4 | 4746 | 4 | 0.00 |
| 08/12/2010 | R211 On 03-February-11 | | | Bond Future | 1.81 | 103.8614 | 1.8090 | 103.8614 | 589.00 |
| 08/12/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 3899 | 4 | 3899 | 4 | 0.00 |
| 08/12/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4174 | 4 | 4174 | 4 | 0.00 |
| 08/12/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3622 | 4 | 3622 | 4 | 0.00 |
| 08/12/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R212 On 03-February-11 | | | Bond Future | 2.49 | 102.4669 | 2.4900 | 102.4669 | 1,868.00 |
| 08/12/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4808 | 5 | 4808 | 5 | 0.00 |
| 08/12/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5265 | 5 | 5265 | 5 | 0.00 |
| 08/12/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4348 | 4 | 4348 | 4 | 0.00 |
| 08/12/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R213 On 03-February-11 | | | Bond Future | 8.59 | 89.2782 | 8.5930 | 89.2782 | 0.00 |
| 08/12/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 5662 | 4 | 5662 | 4 | 0.00 |
| 08/12/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 4745 | 3 | 4745 | 3 | 0.00 |
| 08/12/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 5201 | 4 | 5201 | 4 | 0.00 |
| 08/12/2010 | R213 On 05-May-11 | | | Bond Future | 8.66 | 87.0455 | 8.6590 | 87.0455 | 0.00 |
| 08/12/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 5275 | 4 | 5275 | 4 | 0.00 |
| 08/12/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 6188 | 5 | 6188 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/12/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 5730 | 4 | 5730 | 4 | 0.00 |
| 08/12/2010 | R213 On 04-August-11 | | | Bond Future | 8.73 | 88.3147 | 8.7310 | 88.3147 | 0.00 |
| 08/12/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/12/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 6751 | 5 | 6751 | 5 | 0.00 |
| 08/12/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 5842 | 5 | 5842 | 5 | 0.00 |
| 08/12/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 6295 | 5 | 6295 | 5 | 0.00 |
| 08/12/2010 | TRT1 On 03-February-11 | | | Index Future | 337.85 | 341.0250 | 337.8450 | 341.0250 | 100.00 |
| 08/12/2010 | TRT1 On 05-May-11 | | | Index Future | 342.44 | 345.6590 | 342.4380 | 345.6590 | 0.00 |
| 09/12/2010 | AL7T On 03-February-11 | | | Index Future | 370.82 | 370.1080 | 370.8230 | 370.1080 | 30.00 |
| 09/12/2010 | ALBI On 03-February-11 | | | Index Future | 341.78 | 341.1310 | 341.7750 | 341.1310 | 1,164.00 |
| 09/12/2010 | ALBI On 05-May-11 | | | Index Future | 346.77 | 346.1180 | 346.7720 | 346.1180 | 2.00 |
| 09/12/2010 | CRD1 On 03-February-11 | | | Index Future | 152.39 | 152.1740 | 152.3910 | 152.1740 | 2.00 |
| 09/12/2010 | CRD1 On 05-May-11 | | | Index Future | 154.46 | 154.2430 | 154.4630 | 154.2430 | 0.00 |
| 09/12/2010 | GOVI On 03-February-11 | | | GOVI | 342.70 | 342.0780 | 342.7030 | 342.0780 | 210.00 |
| 09/12/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 2870 | 1 | 2870 | 1 | 0.00 |
| 09/12/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 3070 | 1 | 3070 | 1 | 0.00 |
| 09/12/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 2970 | 1 | 2970 | 1 | 0.00 |
| 09/12/2010 | GOVI On 05-May-11 | | | GOVI | 347.71 | 347.0800 | 347.7140 | 347.0800 | 0.00 |
| 09/12/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 12960 | 2 | 12960 | 2 | 0.00 |
| 09/12/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 12760 | 2 | 12760 | 2 | 0.00 |
| 09/12/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 12860 | 2 | 12860 | 2 | 0.00 |
| 09/12/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/12/2010 | IGOV On 03-February-11 | | | Index Future | 148.35 | 148.4180 | 148.3490 | 148.4180 | 4.00 |
| 09/12/2010 | IGOV On 05-May-11 | | | Index Future | 150.52 | 150.5880 | 150.5180 | 150.5880 | 0.00 |
| 09/12/2010 | IGOV On 04-August-11 | | | Index Future | 152.69 | 152.7600 | 152.6890 | 152.7600 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2010 | ILBI On 03-February-11 | | | Index Future | 401.80 | 401.9790 | 401.8020 | 401.9790 | 370.00 |
| 09/12/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 09/12/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 09/12/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 09/12/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 09/12/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 09/12/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 09/12/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.55 | 94.4690 | 5.5520 | 94.4690 | 7,600.00 |
| 09/12/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.54 | 94.4730 | 5.5370 | 94.4730 | 5,000.00 |
| 09/12/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.51 | 94.4910 | 5.5090 | 94.4910 | 2,500.00 |
| 09/12/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.51 | 94.4970 | 5.5080 | 94.4970 | 5,500.00 |
| 09/12/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.51 | 94.4900 | 5.5100 | 94.4900 | 2.00 |
| 09/12/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.51 | 94.4830 | 5.5130 | 94.4830 | 0.00 |
| 09/12/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.53 | 94.4770 | 5.5260 | 94.4770 | 4,500.00 |
| 09/12/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.76 | 94.2520 | 5.7580 | 94.2520 | 13,900.00 |
| 09/12/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 6.01 | 94.0230 | 6.0140 | 94.0230 | 5,200.00 |
| 09/12/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.29 | 93.7590 | 6.2930 | 93.7590 | 0.00 |
| 09/12/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.58 | 93.4620 | 6.5810 | 93.4620 | 100.00 |
| 09/12/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.85 | 93.1900 | 6.8500 | 93.1900 | 40,100.00 |
| 09/12/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/12/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/12/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/12/2010 | OTH1 On 03-February-11 | | | Index Future | 336.40 | 335.6510 | 336.4030 | 335.6510 | 3.00 |
| 09/12/2010 | OTH1 On 05-May-11 | | | Index Future | 341.32 | 340.5580 | 341.3220 | 340.5580 | 0.00 |
| 09/12/2010 | R157 On 03-February-11 | | | Bond Future | 7.51 | 128.2162 | 7.5090 | 128.2162 | 7,886.00 |
| 09/12/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1959 | 2 | 1959 | 2 | 0.00 |
| 09/12/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2131 | 2 | 2131 | 2 | 0.00 |
| 09/12/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1793 | 2 | 1793 | 2 | 0.00 |
| 09/12/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 09/12/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 09/12/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 267 | 0 | 267 | 0 | 0.00 |
| 09/12/2010 | R157 On 05-May-11 | | | Bond Future | 7.63 | 123.2784 | 7.6260 | 123.2784 | 705.00 |
| 09/12/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1673 | 2 | 1673 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1792 | 2 | 1792 | 2 | 0.00 |
| 09/12/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1558 | 1 | 1558 | 1 | 0.00 |
| 09/12/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1447 | 1 | 1447 | 1 | 0.00 |
| 09/12/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1348 | 1 | 1348 | 1 | 0.00 |
| 09/12/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1254 | 1 | 1254 | 1 | 0.00 |
| 09/12/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1078 | 1 | 1078 | 1 | 0.00 |
| 09/12/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1163 | 1 | 1163 | 1 | 0.00 |
| 09/12/2010 | R157 On 04-August-11 | | | Bond Future | 7.76 | 125.0742 | 7.7630 | 125.0742 | 0.00 |
| 09/12/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1202 | 1 | 1202 | 1 | 0.00 |
| 09/12/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1121 | 1 | 1121 | 1 | 0.00 |
| 09/12/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1287 | 1 | 1287 | 1 | 0.00 |
| 09/12/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2116 | 2 | 2116 | 2 | 0.00 |
| 09/12/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2342 | 2 | 2342 | 2 | 0.00 |
| 09/12/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2227 | 2 | 2227 | 2 | 0.00 |
| 09/12/2010 | R186 On 03-February-11 | | | Bond Future | 8.52 | 118.2242 | 8.5160 | 118.2242 | 23,674.00 |
| 09/12/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 5158 | 5 | 5158 | 5 | 0.00 |
| 09/12/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 5530 | 5 | 5530 | 5 | 0.00 |
| 09/12/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 4796 | 5 | 4796 | 5 | 0.00 |
| 09/12/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 155 | 0 | 155 | 0 | 3,000.00 |
| 09/12/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 09/12/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 7928 | 8 | 7928 | 8 | 0.00 |
| 09/12/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 523 | 1 | 523 | 1 | 0.00 |
| 09/12/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 607 | 1 | 607 | 1 | 0.00 |
| 09/12/2010 | R186 On 05-May-11 | | | Bond Future | 8.60 | 119.9519 | 8.5960 | 119.9519 | 0.00 |
| 09/12/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 4326 | 4 | 4326 | 4 | 0.00 |
| 09/12/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 4598 | 4 | 4598 | 4 | 0.00 |
| 09/12/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4061 | 4 | 4061 | 4 | 0.00 |
| 09/12/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1291 | 1 | 1291 | 1 | 5,500.00 |
| 09/12/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 3079 | 3 | 3079 | 3 | 0.00 |
| 09/12/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 7163 | 7 | 7163 | 7 | 0.00 |
| 09/12/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 09/12/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2876 | 3 | 2876 | 3 | 0.00 |
| 09/12/2010 | R186 On 04-August-11 | | | Bond Future | 8.68 | 116.4081 | 8.6820 | 116.4081 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 2747 | 3 | 2747 | 3 | 0.00 |
| 09/12/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 09/12/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2568 | 2 | 2568 | 2 | 0.00 |
| 09/12/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 7192 | 7 | 7192 | 7 | 0.00 |
| 09/12/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 6576 | 7 | 6576 | 7 | 0.00 |
| 09/12/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6879 | 7 | 6879 | 7 | 0.00 |
| 09/12/2010 | R201 On 03-February-11 | | | Bond Future | 7.25 | 106.0354 | 7.2540 | 106.0354 | 489.00 |
| 09/12/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2557 | 2 | 2557 | 2 | 0.00 |
| 09/12/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2401 | 2 | 2401 | 2 | 0.00 |
| 09/12/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2714 | 3 | 2714 | 3 | 0.00 |
| 09/12/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 09/12/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 09/12/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 09/12/2010 | R201 On 05-May-11 | | | Bond Future | 7.37 | 107.5852 | 7.3650 | 107.5852 | 0.00 |
| 09/12/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1760 | 2 | 1760 | 2 | 0.00 |
| 09/12/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1651 | 2 | 1651 | 2 | 0.00 |
| 09/12/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1872 | 2 | 1872 | 2 | 0.00 |
| 09/12/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 488 | 1 | 488 | 1 | 0.00 |
| 09/12/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 583 | 1 | 583 | 1 | 0.00 |
| 09/12/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 534 | 1 | 534 | 1 | 0.00 |
| 09/12/2010 | R201 On 04-August-11 | | | Bond Future | 7.50 | 104.7427 | 7.4990 | 104.7427 | 0.00 |
| 09/12/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 09/12/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 09/12/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 955 | 1 | 955 | 1 | 0.00 |
| 09/12/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1553 | 2 | 1553 | 2 | 0.00 |
| 09/12/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1726 | 2 | 1726 | 2 | 0.00 |
| 09/12/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1637 | 2 | 1637 | 2 | 0.00 |
| 09/12/2010 | R202 On 03-February-11 | | | Bond Future | 0.42 | 166.5136 | 0.4190 | 166.5136 | 3,519.00 |
| 09/12/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59376 | 59 | 59376 | 59 | 0.00 |
| 09/12/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 60223 | 60 | 60223 | 60 | 0.00 |
| 09/12/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 58521 | 59 | 58521 | 59 | 0.00 |
| 09/12/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R202 On 05-May-11 | | | Bond Future | 0.34 | 168.9618 | 0.3420 | 168.9618 | 6,500.00 |
| 09/12/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42273 | 42 | 42273 | 42 | 0.00 |
| 09/12/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41235 | 41 | 41235 | 41 | 0.00 |
| 09/12/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43301 | 43 | 43301 | 43 | 0.00 |
| 09/12/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R203 On 03-February-11 | | | Bond Future | 8.13 | 103.7162 | 8.1270 | 103.7162 | 1,407.00 |
| 09/12/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2244 | 2 | 2244 | 2 | 0.00 |
| 09/12/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2436 | 2 | 2436 | 2 | 0.00 |
| 09/12/2010 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 751 | 1 | 751 | 1 | 1,000.00 |
| 09/12/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2059 | 2 | 2059 | 2 | 0.00 |
| 09/12/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 444 | 1 | 444 | 1 | 0.00 |
| 09/12/2010 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1395 | 2 | 1395 | 2 | 0.00 |
| 09/12/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 09/12/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 382 | 0 | 382 | 0 | 0.00 |
| 09/12/2010 | R203 On 05-May-11 | | | Bond Future | 8.24 | 101.0725 | 8.2390 | 101.0725 | 0.00 |
| 09/12/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1793 | 2 | 1793 | 2 | 0.00 |
| 09/12/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1922 | 2 | 1922 | 2 | 0.00 |
| 09/12/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1669 | 2 | 1669 | 2 | 0.00 |
| 09/12/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1859 | 2 | 1859 | 2 | 0.00 |
| 09/12/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1625 | 2 | 1625 | 2 | 0.00 |
| 09/12/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1739 | 2 | 1739 | 2 | 0.00 |
| 09/12/2010 | R203 On 04-August-11 | | | Bond Future | 8.37 | 102.5439 | 8.3650 | 102.5439 | 0.00 |
| 09/12/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1420 | 1 | 1420 | 1 | 0.00 |
| 09/12/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1517 | 1 | 1517 | 1 | 0.00 |
| 09/12/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1327 | 1 | 1327 | 1 | 0.00 |
| 09/12/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3296 | 3 | 3296 | 3 | 0.00 |
| 09/12/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 3007 | 3 | 3007 | 3 | 0.00 |
| 09/12/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3149 | 3 | 3149 | 3 | 0.00 |
| 09/12/2010 | R204 On 03-February-11 | | | Bond Future | 8.24 | 99.4884 | 8.2390 | 99.4884 | 1,926.00 |
| 09/12/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2069 | 2 | 2069 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2266 | 2 | 2266 | 2 | 0.00 |
| 09/12/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 09/12/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 696 | 1 | 696 | 1 | 0.00 |
| 09/12/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 09/12/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 606 | 1 | 606 | 1 | 0.00 |
| 09/12/2010 | R204 On 05-May-11 | | | Bond Future | 8.34 | 100.9435 | 8.3440 | 100.9435 | 0.00 |
| 09/12/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2494 | 2 | 2494 | 2 | 0.00 |
| 09/12/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2339 | 2 | 2339 | 2 | 0.00 |
| 09/12/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2654 | 3 | 2654 | 3 | 0.00 |
| 09/12/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1532 | 2 | 1532 | 2 | 0.00 |
| 09/12/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1759 | 2 | 1759 | 2 | 0.00 |
| 09/12/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1643 | 2 | 1643 | 2 | 0.00 |
| 09/12/2010 | R204 On 04-August-11 | | | Bond Future | 8.46 | 98.3808 | 8.4590 | 98.3808 | 0.00 |
| 09/12/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1473 | 1 | 1473 | 1 | 0.00 |
| 09/12/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1375 | 1 | 1375 | 1 | 0.00 |
| 09/12/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1576 | 2 | 1576 | 2 | 0.00 |
| 09/12/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3781 | 4 | 3781 | 4 | 0.00 |
| 09/12/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4129 | 4 | 4129 | 4 | 0.00 |
| 09/12/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3952 | 4 | 3952 | 4 | 0.00 |
| 09/12/2010 | R206 On 03-February-11 | | | Bond Future | 6.89 | 102.0037 | 6.8930 | 102.0037 | 0.00 |
| 09/12/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2879 | 3 | 2879 | 3 | 0.00 |
| 09/12/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2752 | 3 | 2752 | 3 | 0.00 |
| 09/12/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3005 | 3 | 3005 | 3 | 0.00 |
| 09/12/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 09/12/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 09/12/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 09/12/2010 | R206 On 05-May-11 | | | Bond Future | 7.00 | 103.4961 | 7.0010 | 103.4961 | 0.00 |
| 09/12/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1537 | 1 | 1537 | 1 | 0.00 |
| 09/12/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 09/12/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1450 | 1 | 1450 | 1 | 0.00 |
| 09/12/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 09/12/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 09/12/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 335 | 0 | 335 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2010 | R206 On 04-August-11 | | | Bond Future | 7.14 | 101.2392 | 7.1390 | 101.2392 | 0.00 |
| 09/12/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 754 | 1 | 754 | 1 | 0.00 |
| 09/12/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 09/12/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 09/12/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1121 | 1 | 1121 | 1 | 0.00 |
| 09/12/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1002 | 1 | 1002 | 1 | 0.00 |
| 09/12/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1061 | 1 | 1061 | 1 | 0.00 |
| 09/12/2010 | R207 On 03-February-11 | | | Bond Future | 8.34 | 93.5351 | 8.3360 | 93.5351 | 800.00 |
| 09/12/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 2842 | 3 | 2842 | 3 | 0.00 |
| 09/12/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3070 | 3 | 3070 | 3 | 0.00 |
| 09/12/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 2622 | 2 | 2622 | 2 | 0.00 |
| 09/12/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 490 | 1 | 490 | 1 | 0.00 |
| 09/12/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 09/12/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 422 | 0 | 422 | 0 | 0.00 |
| 09/12/2010 | R207 On 05-May-11 | | | Bond Future | 8.44 | 94.9028 | 8.4350 | 94.9028 | 0.00 |
| 09/12/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2355 | 2 | 2355 | 2 | 0.00 |
| 09/12/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2202 | 2 | 2202 | 2 | 0.00 |
| 09/12/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2514 | 2 | 2514 | 2 | 0.00 |
| 09/12/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1851 | 2 | 1851 | 2 | 0.00 |
| 09/12/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 2115 | 2 | 2115 | 2 | 0.00 |
| 09/12/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 09/12/2010 | R207 On 04-August-11 | | | Bond Future | 8.54 | 92.6482 | 8.5440 | 92.6482 | 0.00 |
| 09/12/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1942 | 2 | 1942 | 2 | 0.00 |
| 09/12/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1823 | 2 | 1823 | 2 | 0.00 |
| 09/12/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2065 | 2 | 2065 | 2 | 0.00 |
| 09/12/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3452 | 4 | 3452 | 4 | 0.00 |
| 09/12/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3786 | 4 | 3786 | 4 | 0.00 |
| 09/12/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3617 | 4 | 3617 | 4 | 0.00 |
| 09/12/2010 | R208 On 03-February-11 | | | Bond Future | 8.37 | 91.3378 | 8.3670 | 91.3378 | 5,598.00 |
| 09/12/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 2856 | 3 | 2856 | 3 | 0.00 |
| 09/12/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 2629 | 3 | 2629 | 3 | 0.00 |
| 09/12/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3089 | 3 | 3089 | 3 | 0.00 |
| 09/12/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 429 | 0 | 429 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 574 | 1 | 574 | 1 | 0.00 |
| 09/12/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 498 | 1 | 498 | 1 | 0.00 |
| 09/12/2010 | R208 On 05-May-11 | | | Bond Future | 8.46 | 89.2788 | 8.4560 | 89.2788 | 0.00 |
| 09/12/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2398 | 2 | 2398 | 2 | 0.00 |
| 09/12/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2563 | 2 | 2563 | 2 | 0.00 |
| 09/12/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 09/12/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2276 | 2 | 2276 | 2 | 0.00 |
| 09/12/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 09/12/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 2129 | 2 | 2129 | 2 | 0.00 |
| 09/12/2010 | R208 On 04-August-11 | | | Bond Future | 8.55 | 90.5815 | 8.5520 | 90.5815 | 0.00 |
| 09/12/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2027 | 2 | 2027 | 2 | 0.00 |
| 09/12/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2157 | 2 | 2157 | 2 | 0.00 |
| 09/12/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1901 | 2 | 1901 | 2 | 0.00 |
| 09/12/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 4039 | 4 | 4039 | 4 | 0.00 |
| 09/12/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3681 | 4 | 3681 | 4 | 0.00 |
| 09/12/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3858 | 4 | 3858 | 4 | 0.00 |
| 09/12/2010 | R209 On 03-February-11 | | | Bond Future | 8.51 | 78.5973 | 8.5110 | 78.5973 | 22,601.00 |
| 09/12/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 4468 | 4 | 4468 | 4 | 0.00 |
| 09/12/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 4776 | 5 | 4776 | 5 | 0.00 |
| 09/12/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 4165 | 4 | 4165 | 4 | 0.00 |
| 09/12/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 633 | 1 | 633 | 1 | 0.00 |
| 09/12/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 476 | 1 | 476 | 1 | 0.00 |
| 09/12/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 551 | 1 | 551 | 1 | 0.00 |
| 09/12/2010 | R209 On 05-May-11 | | | Bond Future | 8.57 | 76.5997 | 8.5710 | 76.5997 | 0.00 |
| 09/12/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 2832 | 3 | 2832 | 3 | 0.00 |
| 09/12/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3035 | 3 | 3035 | 3 | 0.00 |
| 09/12/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 2636 | 2 | 2636 | 2 | 0.00 |
| 09/12/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3646 | 4 | 3646 | 4 | 0.00 |
| 09/12/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 3209 | 3 | 3209 | 3 | 0.00 |
| 09/12/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3422 | 4 | 3422 | 4 | 0.00 |
| 09/12/2010 | R209 On 04-August-11 | | | Bond Future | 8.63 | 77.7118 | 8.6340 | 77.7118 | 0.00 |
| 09/12/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3444 | 3 | 3444 | 3 | 0.00 |
| 09/12/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 3642 | 3 | 3642 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3252 | 3 | 3252 | 3 | 0.00 |
| 09/12/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 11390 | 11 | 11390 | 11 | 0.00 |
| 09/12/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 804 | 1 | 804 | 1 | 0.00 |
| 09/12/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4776 | 5 | 4776 | 5 | 0.00 |
| 09/12/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 4332 | 5 | 4332 | 5 | 0.00 |
| 09/12/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4549 | 5 | 4549 | 5 | 0.00 |
| 09/12/2010 | R211 On 03-February-11 | | | Bond Future | 1.81 | 103.9535 | 1.8100 | 103.9535 | 589.00 |
| 09/12/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 3893 | 4 | 3893 | 4 | 0.00 |
| 09/12/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4168 | 4 | 4168 | 4 | 0.00 |
| 09/12/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3616 | 4 | 3616 | 4 | 0.00 |
| 09/12/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R212 On 03-February-11 | | | Bond Future | 2.47 | 102.5444 | 2.4700 | 102.5444 | 2,518.00 |
| 09/12/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 5002 | 5 | 5002 | 5 | 0.00 |
| 09/12/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5459 | 5 | 5459 | 5 | 0.00 |
| 09/12/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4542 | 4 | 4542 | 4 | 0.00 |
| 09/12/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R213 On 03-February-11 | | | Bond Future | 8.58 | 87.9974 | 8.5770 | 87.9974 | 0.00 |
| 09/12/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 4610 | 5 | 4610 | 5 | 0.00 |
| 09/12/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 5527 | 6 | 5527 | 6 | 0.00 |
| 09/12/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 5067 | 5 | 5067 | 5 | 0.00 |
| 09/12/2010 | R213 On 05-May-11 | | | Bond Future | 8.64 | 85.7481 | 8.6430 | 85.7481 | 0.00 |
| 09/12/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 6055 | 6 | 6055 | 6 | 0.00 |
| 09/12/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 5142 | 5 | 5142 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 5597 | 6 | 5597 | 6 | 0.00 |
| 09/12/2010 | R213 On 04-August-11 | | | Bond Future | 8.71 | 86.9943 | 8.7140 | 86.9943 | 0.00 |
| 09/12/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/12/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 5703 | 6 | 5703 | 6 | 0.00 |
| 09/12/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 6612 | 7 | 6612 | 7 | 0.00 |
| 09/12/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 6156 | 6 | 6156 | 6 | 0.00 |
| 09/12/2010 | TRT1 On 03-February-11 | | | Index Future | 338.50 | 337.8450 | 338.4990 | 337.8450 | 100.00 |
| 09/12/2010 | TRT1 On 05-May-11 | | | Index Future | 343.10 | 342.4380 | 343.1020 | 342.4380 | 0.00 |
| 10/12/2010 | AL7T On 03-February-11 | | | Index Future | 372.77 | 370.8230 | 372.7680 | 370.8230 | 30.00 |
| 10/12/2010 | ALBI On 03-February-11 | | | Index Future | 343.45 | 341.7750 | 343.4460 | 341.7750 | 1,164.00 |
| 10/12/2010 | ALBI On 05-May-11 | | | Index Future | 348.47 | 346.7720 | 348.4690 | 346.7720 | 2.00 |
| 10/12/2010 | CRD1 On 03-February-11 | | | Index Future | 152.79 | 152.3910 | 152.7890 | 152.3910 | 2.00 |
| 10/12/2010 | CRD1 On 05-May-11 | | | Index Future | 154.87 | 154.4630 | 154.8670 | 154.4630 | 0.00 |
| 10/12/2010 | GOVI On 03-February-11 | | | GOVI | 344.32 | 342.7030 | 344.3150 | 342.7030 | 210.00 |
| 10/12/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 13150 | 0 | 13150 | 0 | 0.00 |
| 10/12/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 13250 | 0 | 13250 | 0 | 0.00 |
| 10/12/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 13050 | 0 | 13050 | 0 | 0.00 |
| 10/12/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | GOVI On 05-May-11 | | | GOVI | 349.35 | 347.7140 | 349.3500 | 347.7140 | 0.00 |
| 10/12/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 3500 | 0 | 3500 | 0 | 0.00 |
| 10/12/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 3400 | 0 | 3400 | 0 | 0.00 |
| 10/12/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 3600 | 0 | 3600 | 0 | 0.00 |
| 10/12/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 10/12/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 10/12/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 10/12/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/12/2010 | IGOV On 03-February-11 | | | Index Future | 148.37 | 148.3490 | 148.3670 | 148.3490 | 4.00 |
| 10/12/2010 | IGOV On 05-May-11 | | | Index Future | 150.54 | 150.5180 | 150.5370 | 150.5180 | 0.00 |
| 10/12/2010 | IGOV On 04-August-11 | | | Index Future | 152.71 | 152.6890 | 152.7080 | 152.6890 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/12/2010 | ILBI On 03-February-11 | | | Index Future | 401.86 | 401.8020 | 401.8600 | 401.8020 | 370.00 |
| 10/12/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 10/12/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 10/12/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 10/12/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 10/12/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 10/12/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 10/12/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.55 | 94.4480 | 5.5500 | 94.4480 | 7,600.00 |
| 10/12/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.54 | 94.4630 | 5.5400 | 94.4630 | 5,000.00 |
| 10/12/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.52 | 94.4910 | 5.5200 | 94.4910 | 2,500.00 |
| 10/12/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.51 | 94.4920 | 5.5100 | 94.4920 | 5,500.00 |
| 10/12/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.51 | 94.4900 | 5.5100 | 94.4900 | 2.00 |
| 10/12/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.52 | 94.4870 | 5.5200 | 94.4870 | 0.00 |
| 10/12/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.52 | 94.4740 | 5.5200 | 94.4740 | 4,500.00 |
| 10/12/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.74 | 94.2420 | 5.7400 | 94.2420 | 13,900.00 |
| 10/12/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.98 | 93.9860 | 5.9800 | 93.9860 | 5,200.00 |
| 10/12/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.25 | 93.7070 | 6.2500 | 93.7070 | 0.00 |
| 10/12/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.56 | 93.4190 | 6.5600 | 93.4190 | 100.00 |
| 10/12/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.85 | 93.1500 | 6.8500 | 93.1500 | 40,100.00 |
| 10/12/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/12/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/12/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/12/2010 | OTH1 On 03-February-11 | | | Index Future | 338.39 | 336.4030 | 338.3930 | 336.4030 | 3.00 |
| 10/12/2010 | OTH1 On 05-May-11 | | | Index Future | 343.34 | 341.3220 | 343.3410 | 341.3220 | 0.00 |
| 10/12/2010 | R157 On 03-February-11 | | | Bond Future | 7.43 | 128.3557 | 7.4290 | 128.3557 | 7,886.00 |
| 10/12/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2237 | 2 | 2237 | 2 | 0.00 |
| 10/12/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2061 | 2 | 2061 | 2 | 0.00 |
| 10/12/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2418 | 2 | 2418 | 2 | 0.00 |
| 10/12/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 10/12/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 10/12/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 10/12/2010 | R157 On 05-May-11 | | | Bond Future | 7.54 | 123.4225 | 7.5410 | 123.4225 | 705.00 |
| 10/12/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1873 | 2 | 1873 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/12/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 10/12/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1630 | 1 | 1630 | 1 | 0.00 |
| 10/12/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1749 | 2 | 1749 | 2 | 0.00 |
| 10/12/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 10/12/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1180 | 1 | 1180 | 1 | 0.00 |
| 10/12/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 935 | 1 | 935 | 1 | 0.00 |
| 10/12/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 10/12/2010 | R157 On 04-August-11 | | | Bond Future | 7.67 | 125.2213 | 7.6710 | 125.2213 | 0.00 |
| 10/12/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1351 | 1 | 1351 | 1 | 0.00 |
| 10/12/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1443 | 1 | 1443 | 1 | 0.00 |
| 10/12/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1263 | 1 | 1263 | 1 | 0.00 |
| 10/12/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 10/12/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1915 | 2 | 1915 | 2 | 0.00 |
| 10/12/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2018 | 2 | 2018 | 2 | 0.00 |
| 10/12/2010 | R186 On 03-February-11 | | | Bond Future | 8.43 | 118.4852 | 8.4340 | 118.4852 | 24,674.00 |
| 10/12/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 5805 | 5 | 5805 | 5 | 0.00 |
| 10/12/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 6193 | 6 | 6193 | 6 | 0.00 |
| 10/12/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 212 | 0 | 212 | 0 | 3,000.00 |
| 10/12/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 5423 | 5 | 5423 | 5 | 0.00 |
| 10/12/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 532 | 1 | 532 | 1 | 0.00 |
| 10/12/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 7187 | 8 | 7187 | 8 | 0.00 |
| 10/12/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 389 | 1 | 389 | 1 | 0.00 |
| 10/12/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 456 | 1 | 456 | 1 | 0.00 |
| 10/12/2010 | R186 On 05-May-11 | | | Bond Future | 8.51 | 120.2175 | 8.5110 | 120.2175 | 0.00 |
| 10/12/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 4799 | 4 | 4799 | 4 | 0.00 |
| 10/12/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5087 | 5 | 5087 | 5 | 0.00 |
| 10/12/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1506 | 1 | 1506 | 1 | 5,500.00 |
| 10/12/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4517 | 4 | 4517 | 4 | 0.00 |
| 10/12/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2723 | 3 | 2723 | 3 | 0.00 |
| 10/12/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6566 | 7 | 6566 | 7 | 0.00 |
| 10/12/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2360 | 3 | 2360 | 3 | 0.00 |
| 10/12/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2537 | 3 | 2537 | 3 | 0.00 |
| 10/12/2010 | R186 On 04-August-11 | | | Bond Future | 8.59 | 116.6779 | 8.5940 | 116.6779 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/12/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3059 | 3 | 3059 | 3 | 0.00 |
| 10/12/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2866 | 3 | 2866 | 3 | 0.00 |
| 10/12/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3259 | 3 | 3259 | 3 | 0.00 |
| 10/12/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 6077 | 7 | 6077 | 7 | 0.00 |
| 10/12/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6665 | 7 | 6665 | 7 | 0.00 |
| 10/12/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6366 | 7 | 6366 | 7 | 0.00 |
| 10/12/2010 | R201 On 03-February-11 | | | Bond Future | 7.18 | 106.1277 | 7.1750 | 106.1277 | 489.00 |
| 10/12/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2813 | 3 | 2813 | 3 | 0.00 |
| 10/12/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2972 | 3 | 2972 | 3 | 0.00 |
| 10/12/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2654 | 2 | 2654 | 2 | 0.00 |
| 10/12/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 10/12/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 10/12/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 10/12/2010 | R201 On 05-May-11 | | | Bond Future | 7.28 | 107.6783 | 7.2790 | 107.6783 | 0.00 |
| 10/12/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 10/12/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 2069 | 2 | 2069 | 2 | 0.00 |
| 10/12/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 10/12/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 492 | 1 | 492 | 1 | 0.00 |
| 10/12/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 408 | 0 | 408 | 0 | 0.00 |
| 10/12/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 449 | 1 | 449 | 1 | 0.00 |
| 10/12/2010 | R201 On 04-August-11 | | | Bond Future | 7.41 | 104.8384 | 7.4050 | 104.8384 | 0.00 |
| 10/12/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 1007 | 1 | 1007 | 1 | 0.00 |
| 10/12/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1078 | 1 | 1078 | 1 | 0.00 |
| 10/12/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 939 | 1 | 939 | 1 | 0.00 |
| 10/12/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1557 | 2 | 1557 | 2 | 0.00 |
| 10/12/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1394 | 2 | 1394 | 2 | 0.00 |
| 10/12/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1474 | 2 | 1474 | 2 | 0.00 |
| 10/12/2010 | R202 On 03-February-11 | | | Bond Future | 0.42 | 166.5136 | 0.4200 | 166.5136 | 3,519.00 |
| 10/12/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59347 | 59 | 59347 | 59 | 0.00 |
| 10/12/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 60194 | 60 | 60194 | 60 | 0.00 |
| 10/12/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 58491 | 59 | 58491 | 59 | 0.00 |
| 10/12/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/12/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R202 On 05-May-11 | | | Bond Future | 0.34 | 168.9324 | 0.3420 | 168.9324 | 6,500.00 |
| 10/12/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42273 | 42 | 42273 | 42 | 0.00 |
| 10/12/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43301 | 43 | 43301 | 43 | 0.00 |
| 10/12/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41235 | 41 | 41235 | 41 | 0.00 |
| 10/12/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R203 On 03-February-11 | | | Bond Future | 8.05 | 103.9331 | 8.0490 | 103.9331 | 1,407.00 |
| 10/12/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2547 | 2 | 2547 | 2 | 0.00 |
| 10/12/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2749 | 2 | 2749 | 2 | 0.00 |
| 10/12/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2350 | 2 | 2350 | 2 | 0.00 |
| 10/12/2010 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 914 | 1 | 914 | 1 | 1,000.00 |
| 10/12/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 340 | 0 | 340 | 0 | 0.00 |
| 10/12/2010 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1163 | 1 | 1163 | 1 | 0.00 |
| 10/12/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 10/12/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 10/12/2010 | R203 On 05-May-11 | | | Bond Future | 8.16 | 101.2914 | 8.1570 | 101.2914 | 0.00 |
| 10/12/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 10/12/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1867 | 2 | 1867 | 2 | 0.00 |
| 10/12/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2138 | 2 | 2138 | 2 | 0.00 |
| 10/12/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1441 | 2 | 1441 | 2 | 0.00 |
| 10/12/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1657 | 2 | 1657 | 2 | 0.00 |
| 10/12/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1546 | 2 | 1546 | 2 | 0.00 |
| 10/12/2010 | R203 On 04-August-11 | | | Bond Future | 8.28 | 102.7639 | 8.2770 | 102.7639 | 0.00 |
| 10/12/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1581 | 1 | 1581 | 1 | 0.00 |
| 10/12/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1482 | 1 | 1482 | 1 | 0.00 |
| 10/12/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1685 | 2 | 1685 | 2 | 0.00 |
| 10/12/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2762 | 3 | 2762 | 3 | 0.00 |
| 10/12/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 10/12/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2897 | 3 | 2897 | 3 | 0.00 |
| 10/12/2010 | R204 On 03-February-11 | | | Bond Future | 8.16 | 99.6975 | 8.1610 | 99.6975 | 1,926.00 |
| 10/12/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2378 | 2 | 2378 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/12/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2175 | 2 | 2175 | 2 | 0.00 |
| 10/12/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2588 | 2 | 2588 | 2 | 0.00 |
| 10/12/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 405 | 1 | 405 | 1 | 0.00 |
| 10/12/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 548 | 1 | 548 | 1 | 0.00 |
| 10/12/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 473 | 1 | 473 | 1 | 0.00 |
| 10/12/2010 | R204 On 05-May-11 | | | Bond Future | 8.26 | 101.1518 | 8.2620 | 101.1518 | 0.00 |
| 10/12/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2755 | 2 | 2755 | 2 | 0.00 |
| 10/12/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2924 | 3 | 2924 | 3 | 0.00 |
| 10/12/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2591 | 2 | 2591 | 2 | 0.00 |
| 10/12/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1560 | 2 | 1560 | 2 | 0.00 |
| 10/12/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1350 | 2 | 1350 | 2 | 0.00 |
| 10/12/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1452 | 2 | 1452 | 2 | 0.00 |
| 10/12/2010 | R204 On 04-August-11 | | | Bond Future | 8.37 | 98.5985 | 8.3740 | 98.5985 | 0.00 |
| 10/12/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1637 | 1 | 1637 | 1 | 0.00 |
| 10/12/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 10/12/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1531 | 1 | 1531 | 1 | 0.00 |
| 10/12/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3832 | 4 | 3832 | 4 | 0.00 |
| 10/12/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3499 | 4 | 3499 | 4 | 0.00 |
| 10/12/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3663 | 4 | 3663 | 4 | 0.00 |
| 10/12/2010 | R206 On 03-February-11 | | | Bond Future | 6.82 | 102.0777 | 6.8180 | 102.0777 | 0.00 |
| 10/12/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 3075 | 3 | 3075 | 3 | 0.00 |
| 10/12/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3202 | 3 | 3202 | 3 | 0.00 |
| 10/12/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2948 | 3 | 2948 | 3 | 0.00 |
| 10/12/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 10/12/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 10/12/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 10/12/2010 | R206 On 05-May-11 | | | Bond Future | 6.92 | 103.5689 | 6.9180 | 103.5689 | 0.00 |
| 10/12/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1685 | 2 | 1685 | 2 | 0.00 |
| 10/12/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1595 | 1 | 1595 | 1 | 0.00 |
| 10/12/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1778 | 2 | 1778 | 2 | 0.00 |
| 10/12/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 10/12/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 10/12/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 281 | 0 | 281 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/12/2010 | R206 On 04-August-11 | | | Bond Future | 7.05 | 101.3142 | 7.0470 | 101.3142 | 0.00 |
| 10/12/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 847 | 1 | 847 | 1 | 0.00 |
| 10/12/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 792 | 1 | 792 | 1 | 0.00 |
| 10/12/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 10/12/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 10/12/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1007 | 1 | 1007 | 1 | 0.00 |
| 10/12/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 951 | 1 | 951 | 1 | 0.00 |
| 10/12/2010 | R207 On 03-February-11 | | | Bond Future | 8.25 | 93.7250 | 8.2480 | 93.7250 | 800.00 |
| 10/12/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3255 | 3 | 3255 | 3 | 0.00 |
| 10/12/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3021 | 3 | 3021 | 3 | 0.00 |
| 10/12/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3495 | 3 | 3495 | 3 | 0.00 |
| 10/12/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 264 | 0 | 264 | 0 | 0.00 |
| 10/12/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 10/12/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 10/12/2010 | R207 On 05-May-11 | | | Bond Future | 8.34 | 95.0937 | 8.3430 | 95.0937 | 0.00 |
| 10/12/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2646 | 2 | 2646 | 2 | 0.00 |
| 10/12/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2816 | 3 | 2816 | 3 | 0.00 |
| 10/12/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2482 | 2 | 2482 | 2 | 0.00 |
| 10/12/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1861 | 2 | 1861 | 2 | 0.00 |
| 10/12/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1619 | 2 | 1619 | 2 | 0.00 |
| 10/12/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1736 | 2 | 1736 | 2 | 0.00 |
| 10/12/2010 | R207 On 04-August-11 | | | Bond Future | 8.45 | 92.8394 | 8.4480 | 92.8394 | 0.00 |
| 10/12/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2171 | 2 | 2171 | 2 | 0.00 |
| 10/12/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2303 | 2 | 2303 | 2 | 0.00 |
| 10/12/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2043 | 2 | 2043 | 2 | 0.00 |
| 10/12/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3464 | 4 | 3464 | 4 | 0.00 |
| 10/12/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3147 | 3 | 3147 | 3 | 0.00 |
| 10/12/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3303 | 4 | 3303 | 4 | 0.00 |
| 10/12/2010 | R208 On 03-February-11 | | | Bond Future | 8.27 | 91.5067 | 8.2740 | 91.5067 | 5,598.00 |
| 10/12/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3307 | 3 | 3307 | 3 | 0.00 |
| 10/12/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3555 | 3 | 3555 | 3 | 0.00 |
| 10/12/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3064 | 3 | 3064 | 3 | 0.00 |
| 10/12/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 424 | 1 | 424 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/12/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 10/12/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 10/12/2010 | R208 On 05-May-11 | | | Bond Future | 8.36 | 89.4440 | 8.3590 | 89.4440 | 0.00 |
| 10/12/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2720 | 2 | 2720 | 2 | 0.00 |
| 10/12/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2548 | 2 | 2548 | 2 | 0.00 |
| 10/12/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2897 | 3 | 2897 | 3 | 0.00 |
| 10/12/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1727 | 2 | 1727 | 2 | 0.00 |
| 10/12/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1988 | 2 | 1988 | 2 | 0.00 |
| 10/12/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 10/12/2010 | R208 On 04-August-11 | | | Bond Future | 8.45 | 90.7488 | 8.4520 | 90.7488 | 0.00 |
| 10/12/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2279 | 2 | 2279 | 2 | 0.00 |
| 10/12/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2420 | 2 | 2420 | 2 | 0.00 |
| 10/12/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2143 | 2 | 2143 | 2 | 0.00 |
| 10/12/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3681 | 4 | 3681 | 4 | 0.00 |
| 10/12/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3343 | 4 | 3343 | 4 | 0.00 |
| 10/12/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3509 | 4 | 3509 | 4 | 0.00 |
| 10/12/2010 | R209 On 03-February-11 | | | Bond Future | 8.43 | 78.9386 | 8.4290 | 78.9386 | 22,601.00 |
| 10/12/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 5025 | 4 | 5025 | 4 | 0.00 |
| 10/12/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 4706 | 4 | 4706 | 4 | 0.00 |
| 10/12/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5347 | 5 | 5347 | 5 | 0.00 |
| 10/12/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 10/12/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 484 | 1 | 484 | 1 | 0.00 |
| 10/12/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 417 | 1 | 417 | 1 | 0.00 |
| 10/12/2010 | R209 On 05-May-11 | | | Bond Future | 8.49 | 76.9452 | 8.4870 | 76.9452 | 0.00 |
| 10/12/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3176 | 3 | 3176 | 3 | 0.00 |
| 10/12/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3394 | 3 | 3394 | 3 | 0.00 |
| 10/12/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 2965 | 3 | 2965 | 3 | 0.00 |
| 10/12/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3276 | 4 | 3276 | 4 | 0.00 |
| 10/12/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2869 | 3 | 2869 | 3 | 0.00 |
| 10/12/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3067 | 3 | 3067 | 3 | 0.00 |
| 10/12/2010 | R209 On 04-August-11 | | | Bond Future | 8.55 | 78.0692 | 8.5480 | 78.0692 | 0.00 |
| 10/12/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3786 | 3 | 3786 | 3 | 0.00 |
| 10/12/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 3995 | 4 | 3995 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/12/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3581 | 3 | 3581 | 3 | 0.00 |
| 10/12/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12001 | 11 | 12001 | 11 | 0.00 |
| 10/12/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 708 | 1 | 708 | 1 | 0.00 |
| 10/12/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4399 | 5 | 4399 | 5 | 0.00 |
| 10/12/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3978 | 4 | 3978 | 4 | 0.00 |
| 10/12/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4185 | 5 | 4185 | 5 | 0.00 |
| 10/12/2010 | R211 On 03-February-11 | | | Bond Future | 1.81 | 103.9478 | 1.8110 | 103.9478 | 589.00 |
| 10/12/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 3887 | 4 | 3887 | 4 | 0.00 |
| 10/12/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4163 | 4 | 4163 | 4 | 0.00 |
| 10/12/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3611 | 4 | 3611 | 4 | 0.00 |
| 10/12/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R212 On 03-February-11 | | | Bond Future | 2.47 | 102.7384 | 2.4710 | 102.7384 | 2,518.00 |
| 10/12/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4992 | 5 | 4992 | 5 | 0.00 |
| 10/12/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5449 | 5 | 5449 | 5 | 0.00 |
| 10/12/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4532 | 5 | 4532 | 5 | 0.00 |
| 10/12/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R213 On 03-February-11 | | | Bond Future | 8.49 | 88.1317 | 8.4940 | 88.1317 | 0.00 |
| 10/12/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 4825 | 6 | 4825 | 6 | 0.00 |
| 10/12/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 3908 | 5 | 3908 | 5 | 0.00 |
| 10/12/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 4365 | 5 | 4365 | 5 | 0.00 |
| 10/12/2010 | R213 On 05-May-11 | | | Bond Future | 8.56 | 85.8806 | 8.5580 | 85.8806 | 0.00 |
| 10/12/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 4433 | 5 | 4433 | 5 | 0.00 |
| 10/12/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 5346 | 6 | 5346 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/12/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 4887 | 6 | 4887 | 6 | 0.00 |
| 10/12/2010 | R213 On 04-August-11 | | | Bond Future | 8.63 | 87.1332 | 8.6270 | 87.1332 | 0.00 |
| 10/12/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/12/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 5896 | 7 | 5896 | 7 | 0.00 |
| 10/12/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 4988 | 6 | 4988 | 6 | 0.00 |
| 10/12/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 5440 | 6 | 5440 | 6 | 0.00 |
| 10/12/2010 | TRT1 On 03-February-11 | | | Index Future | 340.08 | 338.4990 | 340.0810 | 338.4990 | 100.00 |
| 10/12/2010 | TRT1 On 05-May-11 | | | Index Future | 344.71 | 343.1020 | 344.7060 | 343.1020 | 0.00 |
| 13/12/2010 | AL7T On 03-February-11 | | | Index Future | 371.97 | 372.7680 | 371.9670 | 372.7680 | 30.00 |
| 13/12/2010 | ALBI On 03-February-11 | | | Index Future | 342.79 | 343.4460 | 342.7870 | 343.4460 | 1,164.00 |
| 13/12/2010 | ALBI On 05-May-11 | | | Index Future | 347.80 | 348.4690 | 347.8010 | 348.4690 | 2.00 |
| 13/12/2010 | CRD1 On 03-February-11 | | | Index Future | 152.94 | 152.7890 | 152.9360 | 152.7890 | 2.00 |
| 13/12/2010 | CRD1 On 05-May-11 | | | Index Future | 155.02 | 154.8670 | 155.0170 | 154.8670 | 0.00 |
| 13/12/2010 | GOVI On 03-February-11 | | | GOVI | 343.68 | 344.3150 | 343.6820 | 344.3150 | 210.00 |
| 13/12/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 6820 | 1 | 6820 | 1 | 0.00 |
| 13/12/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 6720 | 1 | 6720 | 1 | 0.00 |
| 13/12/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 6920 | 1 | 6920 | 1 | 0.00 |
| 13/12/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | GOVI On 05-May-11 | | | GOVI | 348.71 | 349.3500 | 348.7090 | 349.3500 | 0.00 |
| 13/12/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 3010 | 0 | 3010 | 0 | 0.00 |
| 13/12/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 2810 | 0 | 2810 | 0 | 0.00 |
| 13/12/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 2910 | 0 | 2910 | 0 | 0.00 |
| 13/12/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 13/12/2010 | IGOV On 03-February-11 | | | Index Future | 148.63 | 148.3670 | 148.6270 | 148.3670 | 4.00 |
| 13/12/2010 | IGOV On 05-May-11 | | | Index Future | 150.80 | 150.5370 | 150.8010 | 150.5370 | 0.00 |
| 13/12/2010 | IGOV On 04-August-11 | | | Index Future | 152.98 | 152.7080 | 152.9770 | 152.7080 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2010 | ILBI On 03-February-11 | | | Index Future | 402.56 | 401.8600 | 402.5640 | 401.8600 | 370.00 |
| 13/12/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 13/12/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 13/12/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 13/12/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 13/12/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 13/12/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 13/12/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.55 | 94.4500 | 5.5500 | 94.4500 | 7,600.00 |
| 13/12/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.52 | 94.4600 | 5.5200 | 94.4600 | 5,000.00 |
| 13/12/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.47 | 94.4800 | 5.4700 | 94.4800 | 2,500.00 |
| 13/12/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.46 | 94.4900 | 5.4610 | 94.4900 | 5,500.00 |
| 13/12/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.46 | 94.4900 | 5.4610 | 94.4900 | 2.00 |
| 13/12/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.47 | 94.4800 | 5.4660 | 94.4800 | 0.00 |
| 13/12/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.47 | 94.4800 | 5.4730 | 94.4800 | 4,500.00 |
| 13/12/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.68 | 94.2600 | 5.6780 | 94.2600 | 13,900.00 |
| 13/12/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.92 | 94.0200 | 5.9240 | 94.0200 | 5,200.00 |
| 13/12/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.21 | 93.7500 | 6.2080 | 93.7500 | 0.00 |
| 13/12/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.52 | 93.4400 | 6.5200 | 93.4400 | 100.00 |
| 13/12/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.80 | 93.1500 | 6.8000 | 93.1500 | 40,100.00 |
| 13/12/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 13/12/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 13/12/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 13/12/2010 | OTH1 On 03-February-11 | | | Index Future | 337.59 | 338.3930 | 337.5880 | 338.3930 | 3.00 |
| 13/12/2010 | OTH1 On 05-May-11 | | | Index Future | 342.53 | 343.3410 | 342.5260 | 343.3410 | 0.00 |
| 13/12/2010 | R157 On 03-February-11 | | | Bond Future | 7.47 | 128.7056 | 7.4690 | 128.7056 | 7,886.00 |
| 13/12/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2077 | 2 | 2077 | 2 | 0.00 |
| 13/12/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2255 | 2 | 2255 | 2 | 0.00 |
| 13/12/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 13/12/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 13/12/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 13/12/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 13/12/2010 | R157 On 05-May-11 | | | Bond Future | 7.58 | 123.7735 | 7.5830 | 123.7735 | 705.00 |
| 13/12/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1756 | 2 | 1756 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1879 | 2 | 1879 | 2 | 0.00 |
| 13/12/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1636 | 2 | 1636 | 2 | 0.00 |
| 13/12/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1521 | 2 | 1521 | 2 | 0.00 |
| 13/12/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 13/12/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1154 | 1 | 1154 | 1 | 0.00 |
| 13/12/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 987 | 1 | 987 | 1 | 0.00 |
| 13/12/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1069 | 1 | 1069 | 1 | 0.00 |
| 13/12/2010 | R157 On 04-August-11 | | | Bond Future | 7.72 | 125.5784 | 7.7160 | 125.5784 | 0.00 |
| 13/12/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1265 | 1 | 1265 | 1 | 0.00 |
| 13/12/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1180 | 1 | 1180 | 1 | 0.00 |
| 13/12/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1353 | 1 | 1353 | 1 | 0.00 |
| 13/12/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 13/12/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 13/12/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2107 | 2 | 2107 | 2 | 0.00 |
| 13/12/2010 | R186 On 03-February-11 | | | Bond Future | 8.47 | 119.2830 | 8.4730 | 119.2830 | 24,674.00 |
| 13/12/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 5448 | 6 | 5448 | 6 | 0.00 |
| 13/12/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 5832 | 6 | 5832 | 6 | 0.00 |
| 13/12/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 5072 | 5 | 5072 | 5 | 0.00 |
| 13/12/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 160 | 0 | 160 | 0 | 3,000.00 |
| 13/12/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 561 | 1 | 561 | 1 | 0.00 |
| 13/12/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 7515 | 7 | 7515 | 7 | 0.00 |
| 13/12/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 408 | 0 | 408 | 0 | 0.00 |
| 13/12/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 479 | 0 | 479 | 0 | 0.00 |
| 13/12/2010 | R186 On 05-May-11 | | | Bond Future | 8.55 | 121.0294 | 8.5520 | 121.0294 | 0.00 |
| 13/12/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 4525 | 5 | 4525 | 5 | 0.00 |
| 13/12/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 4806 | 5 | 4806 | 5 | 0.00 |
| 13/12/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4251 | 5 | 4251 | 5 | 0.00 |
| 13/12/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1365 | 2 | 1365 | 2 | 5,500.00 |
| 13/12/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2850 | 3 | 2850 | 3 | 0.00 |
| 13/12/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6817 | 7 | 6817 | 7 | 0.00 |
| 13/12/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2471 | 2 | 2471 | 2 | 0.00 |
| 13/12/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2656 | 3 | 2656 | 3 | 0.00 |
| 13/12/2010 | R186 On 04-August-11 | | | Bond Future | 8.64 | 117.5026 | 8.6360 | 117.5026 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 2876 | 3 | 2876 | 3 | 0.00 |
| 13/12/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 13/12/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2690 | 3 | 2690 | 3 | 0.00 |
| 13/12/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6884 | 7 | 6884 | 7 | 0.00 |
| 13/12/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 6281 | 6 | 6281 | 6 | 0.00 |
| 13/12/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6578 | 6 | 6578 | 6 | 0.00 |
| 13/12/2010 | R201 On 03-February-11 | | | Bond Future | 7.22 | 106.3984 | 7.2150 | 106.3984 | 489.00 |
| 13/12/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2677 | 3 | 2677 | 3 | 0.00 |
| 13/12/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2519 | 3 | 2519 | 3 | 0.00 |
| 13/12/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2837 | 3 | 2837 | 3 | 0.00 |
| 13/12/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 13/12/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 13/12/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 13/12/2010 | R201 On 05-May-11 | | | Bond Future | 7.32 | 107.9547 | 7.3220 | 107.9547 | 0.00 |
| 13/12/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 13/12/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1732 | 2 | 1732 | 2 | 0.00 |
| 13/12/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1959 | 2 | 1959 | 2 | 0.00 |
| 13/12/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 13/12/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 526 | 0 | 526 | 0 | 0.00 |
| 13/12/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 479 | 0 | 479 | 0 | 0.00 |
| 13/12/2010 | R201 On 04-August-11 | | | Bond Future | 7.45 | 105.1202 | 7.4520 | 105.1202 | 0.00 |
| 13/12/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 938 | 1 | 938 | 1 | 0.00 |
| 13/12/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 872 | 1 | 872 | 1 | 0.00 |
| 13/12/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1006 | 1 | 1006 | 1 | 0.00 |
| 13/12/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1463 | 1 | 1463 | 1 | 0.00 |
| 13/12/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1631 | 2 | 1631 | 2 | 0.00 |
| 13/12/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1546 | 1 | 1546 | 1 | 0.00 |
| 13/12/2010 | R202 On 03-February-11 | | | Bond Future | 0.37 | 166.4843 | 0.3740 | 166.4843 | 3,649.00 |
| 13/12/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 60701 | 59 | 60701 | 59 | 0.00 |
| 13/12/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 61548 | 60 | 61548 | 60 | 0.00 |
| 13/12/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59846 | 58 | 59846 | 58 | 0.00 |
| 13/12/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R202 On 05-May-11 | | | Bond Future | 0.30 | 168.9324 | 0.2960 | 168.9324 | 6,500.00 |
| 13/12/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43631 | 42 | 43631 | 42 | 0.00 |
| 13/12/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42593 | 41 | 42593 | 41 | 0.00 |
| 13/12/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44659 | 43 | 44659 | 43 | 0.00 |
| 13/12/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R203 On 03-February-11 | | | Bond Future | 8.08 | 104.3280 | 8.0770 | 104.3280 | 1,407.00 |
| 13/12/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2412 | 3 | 2412 | 3 | 0.00 |
| 13/12/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2613 | 3 | 2613 | 3 | 0.00 |
| 13/12/2010 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 821 | 1 | 821 | 1 | 1,000.00 |
| 13/12/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 13/12/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 13/12/2010 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 13/12/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 252 | 0 | 252 | 0 | 0.00 |
| 13/12/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 297 | 0 | 297 | 0 | 0.00 |
| 13/12/2010 | R203 On 05-May-11 | | | Bond Future | 8.19 | 101.6918 | 8.1870 | 101.6918 | 0.00 |
| 13/12/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1902 | 2 | 1902 | 2 | 0.00 |
| 13/12/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2037 | 2 | 2037 | 2 | 0.00 |
| 13/12/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1772 | 2 | 1772 | 2 | 0.00 |
| 13/12/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1709 | 2 | 1709 | 2 | 0.00 |
| 13/12/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1487 | 1 | 1487 | 1 | 0.00 |
| 13/12/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1595 | 2 | 1595 | 2 | 0.00 |
| 13/12/2010 | R203 On 04-August-11 | | | Bond Future | 8.31 | 103.1775 | 8.3090 | 103.1775 | 0.00 |
| 13/12/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1506 | 2 | 1506 | 2 | 0.00 |
| 13/12/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1608 | 2 | 1608 | 2 | 0.00 |
| 13/12/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1409 | 1 | 1409 | 1 | 0.00 |
| 13/12/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3115 | 3 | 3115 | 3 | 0.00 |
| 13/12/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2835 | 3 | 2835 | 3 | 0.00 |
| 13/12/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2972 | 3 | 2972 | 3 | 0.00 |
| 13/12/2010 | R204 On 03-February-11 | | | Bond Future | 8.21 | 100.1400 | 8.2050 | 100.1400 | 1,926.00 |
| 13/12/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2167 | 2 | 2167 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2372 | 3 | 2372 | 3 | 0.00 |
| 13/12/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1971 | 2 | 1971 | 2 | 0.00 |
| 13/12/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 13/12/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 439 | 0 | 439 | 0 | 0.00 |
| 13/12/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 512 | 0 | 512 | 0 | 0.00 |
| 13/12/2010 | R204 On 05-May-11 | | | Bond Future | 8.31 | 101.6032 | 8.3080 | 101.6032 | 0.00 |
| 13/12/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2582 | 3 | 2582 | 3 | 0.00 |
| 13/12/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2423 | 3 | 2423 | 3 | 0.00 |
| 13/12/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2746 | 3 | 2746 | 3 | 0.00 |
| 13/12/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1426 | 1 | 1426 | 1 | 0.00 |
| 13/12/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1646 | 2 | 1646 | 2 | 0.00 |
| 13/12/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1533 | 1 | 1533 | 1 | 0.00 |
| 13/12/2010 | R204 On 04-August-11 | | | Bond Future | 8.42 | 99.0517 | 8.4220 | 99.0517 | 0.00 |
| 13/12/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1525 | 2 | 1525 | 2 | 0.00 |
| 13/12/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1424 | 2 | 1424 | 2 | 0.00 |
| 13/12/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1631 | 2 | 1631 | 2 | 0.00 |
| 13/12/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3639 | 3 | 3639 | 3 | 0.00 |
| 13/12/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3981 | 4 | 3981 | 4 | 0.00 |
| 13/12/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3807 | 4 | 3807 | 4 | 0.00 |
| 13/12/2010 | R206 On 03-February-11 | | | Bond Future | 6.85 | 102.2761 | 6.8530 | 102.2761 | 0.00 |
| 13/12/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2982 | 3 | 2982 | 3 | 0.00 |
| 13/12/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2856 | 3 | 2856 | 3 | 0.00 |
| 13/12/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3109 | 3 | 3109 | 3 | 0.00 |
| 13/12/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 13/12/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 13/12/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 13/12/2010 | R206 On 05-May-11 | | | Bond Future | 6.96 | 103.7707 | 6.9560 | 103.7707 | 0.00 |
| 13/12/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1609 | 2 | 1609 | 2 | 0.00 |
| 13/12/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1700 | 2 | 1700 | 2 | 0.00 |
| 13/12/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1520 | 2 | 1520 | 2 | 0.00 |
| 13/12/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 13/12/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 13/12/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 297 | 0 | 297 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2010 | R206 On 04-August-11 | | | Bond Future | 7.09 | 101.5175 | 7.0900 | 101.5175 | 0.00 |
| 13/12/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 796 | 1 | 796 | 1 | 0.00 |
| 13/12/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 13/12/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 743 | 1 | 743 | 1 | 0.00 |
| 13/12/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1053 | 1 | 1053 | 1 | 0.00 |
| 13/12/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 937 | 1 | 937 | 1 | 0.00 |
| 13/12/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 995 | 1 | 995 | 1 | 0.00 |
| 13/12/2010 | R207 On 03-February-11 | | | Bond Future | 8.29 | 94.2499 | 8.2870 | 94.2499 | 800.00 |
| 13/12/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3041 | 3 | 3041 | 3 | 0.00 |
| 13/12/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3278 | 3 | 3278 | 3 | 0.00 |
| 13/12/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 2810 | 3 | 2810 | 3 | 0.00 |
| 13/12/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 387 | 0 | 387 | 0 | 0.00 |
| 13/12/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 13/12/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 330 | 0 | 330 | 0 | 0.00 |
| 13/12/2010 | R207 On 05-May-11 | | | Bond Future | 8.38 | 95.6283 | 8.3840 | 95.6283 | 0.00 |
| 13/12/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2488 | 3 | 2488 | 3 | 0.00 |
| 13/12/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2329 | 2 | 2329 | 2 | 0.00 |
| 13/12/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2653 | 3 | 2653 | 3 | 0.00 |
| 13/12/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1694 | 2 | 1694 | 2 | 0.00 |
| 13/12/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 13/12/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1817 | 2 | 1817 | 2 | 0.00 |
| 13/12/2010 | R207 On 04-August-11 | | | Bond Future | 8.49 | 93.3821 | 8.4900 | 93.3821 | 0.00 |
| 13/12/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2049 | 2 | 2049 | 2 | 0.00 |
| 13/12/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1926 | 2 | 1926 | 2 | 0.00 |
| 13/12/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2177 | 2 | 2177 | 2 | 0.00 |
| 13/12/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3259 | 3 | 3259 | 3 | 0.00 |
| 13/12/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3584 | 3 | 3584 | 3 | 0.00 |
| 13/12/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3419 | 3 | 3419 | 3 | 0.00 |
| 13/12/2010 | R208 On 03-February-11 | | | Bond Future | 8.32 | 92.0916 | 8.3180 | 92.0916 | 5,598.00 |
| 13/12/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 13/12/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 2820 | 3 | 2820 | 3 | 0.00 |
| 13/12/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3301 | 4 | 3301 | 4 | 0.00 |
| 13/12/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 334 | 0 | 334 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 458 | 0 | 458 | 0 | 0.00 |
| 13/12/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 13/12/2010 | R208 On 05-May-11 | | | Bond Future | 8.41 | 90.0406 | 8.4050 | 90.0406 | 0.00 |
| 13/12/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2537 | 3 | 2537 | 3 | 0.00 |
| 13/12/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2708 | 3 | 2708 | 3 | 0.00 |
| 13/12/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2371 | 3 | 2371 | 3 | 0.00 |
| 13/12/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2095 | 2 | 2095 | 2 | 0.00 |
| 13/12/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1822 | 2 | 1822 | 2 | 0.00 |
| 13/12/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 13/12/2010 | R208 On 04-August-11 | | | Bond Future | 8.50 | 91.3497 | 8.4990 | 91.3497 | 0.00 |
| 13/12/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2137 | 2 | 2137 | 2 | 0.00 |
| 13/12/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2273 | 2 | 2273 | 2 | 0.00 |
| 13/12/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2006 | 2 | 2006 | 2 | 0.00 |
| 13/12/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3827 | 4 | 3827 | 4 | 0.00 |
| 13/12/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3479 | 3 | 3479 | 3 | 0.00 |
| 13/12/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3650 | 4 | 3650 | 4 | 0.00 |
| 13/12/2010 | R209 On 03-February-11 | | | Bond Future | 8.47 | 79.6288 | 8.4680 | 79.6288 | 22,601.00 |
| 13/12/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 4716 | 5 | 4716 | 5 | 0.00 |
| 13/12/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5034 | 5 | 5034 | 5 | 0.00 |
| 13/12/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 4401 | 5 | 4401 | 5 | 0.00 |
| 13/12/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 508 | 0 | 508 | 0 | 0.00 |
| 13/12/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 374 | 0 | 374 | 0 | 0.00 |
| 13/12/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 438 | 0 | 438 | 0 | 0.00 |
| 13/12/2010 | R209 On 05-May-11 | | | Bond Future | 8.53 | 77.6438 | 8.5270 | 77.6438 | 0.00 |
| 13/12/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 2971 | 3 | 2971 | 3 | 0.00 |
| 13/12/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3182 | 3 | 3182 | 3 | 0.00 |
| 13/12/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 2767 | 3 | 2767 | 3 | 0.00 |
| 13/12/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3412 | 3 | 3412 | 3 | 0.00 |
| 13/12/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2991 | 3 | 2991 | 3 | 0.00 |
| 13/12/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 13/12/2010 | R209 On 04-August-11 | | | Bond Future | 8.59 | 78.7756 | 8.5890 | 78.7756 | 0.00 |
| 13/12/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3591 | 4 | 3591 | 4 | 0.00 |
| 13/12/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 3794 | 4 | 3794 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3392 | 4 | 3392 | 4 | 0.00 |
| 13/12/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 11690 | 12 | 11690 | 12 | 0.00 |
| 13/12/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 736 | 1 | 736 | 1 | 0.00 |
| 13/12/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4548 | 4 | 4548 | 4 | 0.00 |
| 13/12/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 4116 | 4 | 4116 | 4 | 0.00 |
| 13/12/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4328 | 4 | 4328 | 4 | 0.00 |
| 13/12/2010 | R211 On 03-February-11 | | | Bond Future | 1.75 | 103.9420 | 1.7530 | 103.9420 | 589.00 |
| 13/12/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4222 | 4 | 4222 | 4 | 0.00 |
| 13/12/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4498 | 4 | 4498 | 4 | 0.00 |
| 13/12/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3946 | 4 | 3946 | 4 | 0.00 |
| 13/12/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R212 On 03-February-11 | | | Bond Future | 2.47 | 102.7287 | 2.4720 | 102.7287 | 2,518.00 |
| 13/12/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4982 | 5 | 4982 | 5 | 0.00 |
| 13/12/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5440 | 5 | 5440 | 5 | 0.00 |
| 13/12/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4523 | 5 | 4523 | 5 | 0.00 |
| 13/12/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R213 On 03-February-11 | | | Bond Future | 8.53 | 88.8338 | 8.5340 | 88.8338 | 0.00 |
| 13/12/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 5165 | 5 | 5165 | 5 | 0.00 |
| 13/12/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 4248 | 4 | 4248 | 4 | 0.00 |
| 13/12/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 4704 | 4 | 4704 | 4 | 0.00 |
| 13/12/2010 | R213 On 05-May-11 | | | Bond Future | 8.60 | 86.5901 | 8.5980 | 86.5901 | 0.00 |
| 13/12/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 5681 | 5 | 5681 | 5 | 0.00 |
| 13/12/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 4768 | 4 | 4768 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/12/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 5222 | 5 | 5222 | 5 | 0.00 |
| 13/12/2010 | R213 On 04-August-11 | | | Bond Future | 8.67 | 87.8490 | 8.6680 | 87.8490 | 0.00 |
| 13/12/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 13/12/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 5326 | 5 | 5326 | 5 | 0.00 |
| 13/12/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 6235 | 6 | 6235 | 6 | 0.00 |
| 13/12/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 5779 | 5 | 5779 | 5 | 0.00 |
| 13/12/2010 | TRT1 On 03-February-11 | | | Index Future | 339.48 | 340.0810 | 339.4810 | 340.0810 | 100.00 |
| 13/12/2010 | TRT1 On 05-May-11 | | | Index Future | 344.10 | 344.7060 | 344.0990 | 344.7060 | 0.00 |
| 14/12/2010 | AL7T On 03-February-11 | | | Index Future | 373.05 | 371.9670 | 373.0460 | 371.9670 | 30.00 |
| 14/12/2010 | ALBI On 03-February-11 | | | Index Future | 343.87 | 342.7870 | 343.8690 | 342.7870 | 1,164.00 |
| 14/12/2010 | ALBI On 05-May-11 | | | Index Future | 348.90 | 347.8010 | 348.8990 | 347.8010 | 2.00 |
| 14/12/2010 | CRD1 On 03-February-11 | | | Index Future | 153.16 | 152.9360 | 153.1560 | 152.9360 | 2.00 |
| 14/12/2010 | CRD1 On 05-May-11 | | | Index Future | 155.24 | 155.0170 | 155.2400 | 155.0170 | 0.00 |
| 14/12/2010 | GOVI On 03-February-11 | | | GOVI | 344.69 | 343.6820 | 344.6850 | 343.6820 | 210.00 |
| 14/12/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 16850 | 1 | 16850 | 1 | 0.00 |
| 14/12/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 16750 | 1 | 16750 | 1 | 0.00 |
| 14/12/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 16950 | 1 | 16950 | 1 | 0.00 |
| 14/12/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | GOVI On 05-May-11 | | | GOVI | 349.73 | 348.7090 | 349.7270 | 348.7090 | 0.00 |
| 14/12/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 7270 | 0 | 7270 | 0 | 0.00 |
| 14/12/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 7370 | 0 | 7370 | 0 | 0.00 |
| 14/12/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 7170 | 0 | 7170 | 0 | 0.00 |
| 14/12/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 14/12/2010 | IGOV On 03-February-11 | | | Index Future | 148.41 | 148.6270 | 148.4100 | 148.6270 | 4.00 |
| 14/12/2010 | IGOV On 05-May-11 | | | Index Future | 150.58 | 150.8010 | 150.5810 | 150.8010 | 0.00 |
| 14/12/2010 | IGOV On 04-August-11 | | | Index Future | 152.75 | 152.9770 | 152.7540 | 152.9770 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/12/2010 | ILBI On 03-February-11 | | | Index Future | 402.37 | 402.5640 | 402.3690 | 402.5640 | 370.00 |
| 14/12/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 14/12/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 14/12/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 14/12/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 14/12/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 14/12/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 14/12/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.53 | 94.4500 | 5.5250 | 94.4500 | 7,600.00 |
| 14/12/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.47 | 94.4800 | 5.4700 | 94.4800 | 5,000.00 |
| 14/12/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.45 | 94.5300 | 5.4500 | 94.5300 | 2,500.00 |
| 14/12/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.44 | 94.5390 | 5.4430 | 94.5390 | 5,500.00 |
| 14/12/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.45 | 94.5390 | 5.4520 | 94.5390 | 2.00 |
| 14/12/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.46 | 94.5340 | 5.4610 | 94.5340 | 0.00 |
| 14/12/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.46 | 94.5270 | 5.4620 | 94.5270 | 4,500.00 |
| 14/12/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.63 | 94.3220 | 5.6320 | 94.3220 | 13,900.00 |
| 14/12/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.88 | 94.0760 | 5.8780 | 94.0760 | 5,200.00 |
| 14/12/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.17 | 93.7920 | 6.1650 | 93.7920 | 0.00 |
| 14/12/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.48 | 93.4800 | 6.4770 | 93.4800 | 100.00 |
| 14/12/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.77 | 93.2000 | 6.7700 | 93.2000 | 40,100.00 |
| 14/12/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/12/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/12/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/12/2010 | OTH1 On 03-February-11 | | | Index Future | 339.10 | 337.5880 | 339.0970 | 337.5880 | 3.00 |
| 14/12/2010 | OTH1 On 05-May-11 | | | Index Future | 344.06 | 342.5260 | 344.0570 | 342.5260 | 0.00 |
| 14/12/2010 | R157 On 03-February-11 | | | Bond Future | 7.43 | 128.5305 | 7.4290 | 128.5305 | 7,886.00 |
| 14/12/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2217 | 2 | 2217 | 2 | 0.00 |
| 14/12/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 2039 | 2 | 2039 | 2 | 0.00 |
| 14/12/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2400 | 2 | 2400 | 2 | 0.00 |
| 14/12/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 14/12/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 14/12/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 14/12/2010 | R157 On 05-May-11 | | | Bond Future | 7.54 | 123.5999 | 7.5400 | 123.5999 | 705.00 |
| 14/12/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1856 | 2 | 1856 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/12/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1984 | 2 | 1984 | 2 | 0.00 |
| 14/12/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 14/12/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1733 | 2 | 1733 | 2 | 0.00 |
| 14/12/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 14/12/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1160 | 1 | 1160 | 1 | 0.00 |
| 14/12/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 14/12/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 991 | 1 | 991 | 1 | 0.00 |
| 14/12/2010 | R157 On 04-August-11 | | | Bond Future | 7.67 | 125.4035 | 7.6700 | 125.4035 | 0.00 |
| 14/12/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1339 | 1 | 1339 | 1 | 0.00 |
| 14/12/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1251 | 1 | 1251 | 1 | 0.00 |
| 14/12/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1430 | 1 | 1430 | 1 | 0.00 |
| 14/12/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1898 | 2 | 1898 | 2 | 0.00 |
| 14/12/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2111 | 2 | 2111 | 2 | 0.00 |
| 14/12/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2003 | 2 | 2003 | 2 | 0.00 |
| 14/12/2010 | R186 On 03-February-11 | | | Bond Future | 8.41 | 118.9026 | 8.4050 | 118.9026 | 24,674.00 |
| 14/12/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 6001 | 5 | 6001 | 5 | 0.00 |
| 14/12/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 6399 | 6 | 6399 | 6 | 0.00 |
| 14/12/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 208 | 0 | 208 | 0 | 3,000.00 |
| 14/12/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 5610 | 5 | 5610 | 5 | 0.00 |
| 14/12/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 435 | 1 | 435 | 1 | 0.00 |
| 14/12/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 6899 | 8 | 6899 | 8 | 0.00 |
| 14/12/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 14/12/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 368 | 0 | 368 | 0 | 0.00 |
| 14/12/2010 | R186 On 05-May-11 | | | Bond Future | 8.48 | 120.6368 | 8.4810 | 120.6368 | 0.00 |
| 14/12/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 4931 | 5 | 4931 | 5 | 0.00 |
| 14/12/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 5226 | 5 | 5226 | 5 | 0.00 |
| 14/12/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1551 | 1 | 1551 | 1 | 5,500.00 |
| 14/12/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4643 | 4 | 4643 | 4 | 0.00 |
| 14/12/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2560 | 3 | 2560 | 3 | 0.00 |
| 14/12/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6322 | 7 | 6322 | 7 | 0.00 |
| 14/12/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2210 | 2 | 2210 | 2 | 0.00 |
| 14/12/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2380 | 3 | 2380 | 3 | 0.00 |
| 14/12/2010 | R186 On 04-August-11 | | | Bond Future | 8.56 | 117.1079 | 8.5630 | 117.1079 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/12/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 3142 | 3 | 3142 | 3 | 0.00 |
| 14/12/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3346 | 3 | 3346 | 3 | 0.00 |
| 14/12/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2944 | 3 | 2944 | 3 | 0.00 |
| 14/12/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6451 | 7 | 6451 | 7 | 0.00 |
| 14/12/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 5872 | 6 | 5872 | 6 | 0.00 |
| 14/12/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6157 | 7 | 6157 | 7 | 0.00 |
| 14/12/2010 | R201 On 03-February-11 | | | Bond Future | 7.20 | 106.2612 | 7.2010 | 106.2612 | 489.00 |
| 14/12/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2722 | 3 | 2722 | 3 | 0.00 |
| 14/12/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2882 | 3 | 2882 | 3 | 0.00 |
| 14/12/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2563 | 3 | 2563 | 3 | 0.00 |
| 14/12/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 14/12/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 14/12/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 14/12/2010 | R201 On 05-May-11 | | | Bond Future | 7.31 | 107.8163 | 7.3070 | 107.8163 | 0.00 |
| 14/12/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1875 | 2 | 1875 | 2 | 0.00 |
| 14/12/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1991 | 2 | 1991 | 2 | 0.00 |
| 14/12/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1762 | 2 | 1762 | 2 | 0.00 |
| 14/12/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 508 | 1 | 508 | 1 | 0.00 |
| 14/12/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 420 | 0 | 420 | 0 | 0.00 |
| 14/12/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 462 | 0 | 462 | 0 | 0.00 |
| 14/12/2010 | R201 On 04-August-11 | | | Bond Future | 7.44 | 104.9792 | 7.4360 | 104.9792 | 0.00 |
| 14/12/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 956 | 1 | 956 | 1 | 0.00 |
| 14/12/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 14/12/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 1025 | 1 | 1025 | 1 | 0.00 |
| 14/12/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1434 | 1 | 1434 | 1 | 0.00 |
| 14/12/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1600 | 2 | 1600 | 2 | 0.00 |
| 14/12/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1516 | 2 | 1516 | 2 | 0.00 |
| 14/12/2010 | R202 On 03-February-11 | | | Bond Future | 0.42 | 167.8384 | 0.4210 | 167.8384 | 3,649.00 |
| 14/12/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 59318 | 61 | 59318 | 61 | 0.00 |
| 14/12/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 60165 | 62 | 60165 | 62 | 0.00 |
| 14/12/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 58462 | 60 | 58462 | 60 | 0.00 |
| 14/12/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/12/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R202 On 05-May-11 | | | Bond Future | 0.34 | 170.2906 | 0.3440 | 170.2906 | 6,500.00 |
| 14/12/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 42214 | 44 | 42214 | 44 | 0.00 |
| 14/12/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 41176 | 43 | 41176 | 43 | 0.00 |
| 14/12/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 43242 | 45 | 43242 | 45 | 0.00 |
| 14/12/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R203 On 03-February-11 | | | Bond Future | 8.04 | 104.1860 | 8.0380 | 104.1860 | 1,407.00 |
| 14/12/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2566 | 2 | 2566 | 2 | 0.00 |
| 14/12/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2771 | 3 | 2771 | 3 | 0.00 |
| 14/12/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2365 | 2 | 2365 | 2 | 0.00 |
| 14/12/2010 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 902 | 1 | 902 | 1 | 1,000.00 |
| 14/12/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 299 | 0 | 299 | 0 | 0.00 |
| 14/12/2010 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1095 | 1 | 1095 | 1 | 0.00 |
| 14/12/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 14/12/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 14/12/2010 | R203 On 05-May-11 | | | Bond Future | 8.15 | 101.5451 | 8.1450 | 101.5451 | 0.00 |
| 14/12/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 2008 | 2 | 2008 | 2 | 0.00 |
| 14/12/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 14/12/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 14/12/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1391 | 1 | 1391 | 1 | 0.00 |
| 14/12/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1605 | 2 | 1605 | 2 | 0.00 |
| 14/12/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1495 | 2 | 1495 | 2 | 0.00 |
| 14/12/2010 | R203 On 04-August-11 | | | Bond Future | 8.27 | 103.0268 | 8.2650 | 103.0268 | 0.00 |
| 14/12/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 14/12/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1692 | 2 | 1692 | 2 | 0.00 |
| 14/12/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1486 | 1 | 1486 | 1 | 0.00 |
| 14/12/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 2985 | 3 | 2985 | 3 | 0.00 |
| 14/12/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2712 | 3 | 2712 | 3 | 0.00 |
| 14/12/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2846 | 3 | 2846 | 3 | 0.00 |
| 14/12/2010 | R204 On 03-February-11 | | | Bond Future | 8.15 | 99.8901 | 8.1510 | 99.8901 | 1,926.00 |
| 14/12/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2385 | 2 | 2385 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/12/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 2178 | 2 | 2178 | 2 | 0.00 |
| 14/12/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2599 | 2 | 2599 | 2 | 0.00 |
| 14/12/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 360 | 0 | 360 | 0 | 0.00 |
| 14/12/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 494 | 1 | 494 | 1 | 0.00 |
| 14/12/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 423 | 1 | 423 | 1 | 0.00 |
| 14/12/2010 | R204 On 05-May-11 | | | Bond Future | 8.25 | 101.3497 | 8.2510 | 101.3497 | 0.00 |
| 14/12/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2765 | 3 | 2765 | 3 | 0.00 |
| 14/12/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2936 | 3 | 2936 | 3 | 0.00 |
| 14/12/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2599 | 2 | 2599 | 2 | 0.00 |
| 14/12/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1507 | 2 | 1507 | 2 | 0.00 |
| 14/12/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 14/12/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1401 | 2 | 1401 | 2 | 0.00 |
| 14/12/2010 | R204 On 04-August-11 | | | Bond Future | 8.36 | 98.7954 | 8.3630 | 98.7954 | 0.00 |
| 14/12/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1639 | 2 | 1639 | 2 | 0.00 |
| 14/12/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1533 | 1 | 1533 | 1 | 0.00 |
| 14/12/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1750 | 2 | 1750 | 2 | 0.00 |
| 14/12/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3443 | 4 | 3443 | 4 | 0.00 |
| 14/12/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3775 | 4 | 3775 | 4 | 0.00 |
| 14/12/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3606 | 4 | 3606 | 4 | 0.00 |
| 14/12/2010 | R206 On 03-February-11 | | | Bond Future | 6.86 | 102.1834 | 6.8610 | 102.1834 | 0.00 |
| 14/12/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 14/12/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3088 | 3 | 3088 | 3 | 0.00 |
| 14/12/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 14/12/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 14/12/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 14/12/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 14/12/2010 | R206 On 05-May-11 | | | Bond Future | 6.97 | 103.6783 | 6.9650 | 103.6783 | 0.00 |
| 14/12/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1590 | 2 | 1590 | 2 | 0.00 |
| 14/12/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1502 | 2 | 1502 | 2 | 0.00 |
| 14/12/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1682 | 2 | 1682 | 2 | 0.00 |
| 14/12/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 14/12/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 14/12/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 300 | 0 | 300 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/12/2010 | R206 On 04-August-11 | | | Bond Future | 7.10 | 101.4224 | 7.0990 | 101.4224 | 0.00 |
| 14/12/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 14/12/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 14/12/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 14/12/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 14/12/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 945 | 1 | 945 | 1 | 0.00 |
| 14/12/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 14/12/2010 | R207 On 03-February-11 | | | Bond Future | 8.24 | 94.0168 | 8.2430 | 94.0168 | 800.00 |
| 14/12/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3250 | 3 | 3250 | 3 | 0.00 |
| 14/12/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 3012 | 3 | 3012 | 3 | 0.00 |
| 14/12/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3493 | 3 | 3493 | 3 | 0.00 |
| 14/12/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 14/12/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 14/12/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 14/12/2010 | R207 On 05-May-11 | | | Bond Future | 8.34 | 95.3895 | 8.3380 | 95.3895 | 0.00 |
| 14/12/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2634 | 2 | 2634 | 2 | 0.00 |
| 14/12/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2804 | 3 | 2804 | 3 | 0.00 |
| 14/12/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2469 | 2 | 2469 | 2 | 0.00 |
| 14/12/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1818 | 2 | 1818 | 2 | 0.00 |
| 14/12/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1577 | 2 | 1577 | 2 | 0.00 |
| 14/12/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1695 | 2 | 1695 | 2 | 0.00 |
| 14/12/2010 | R207 On 04-August-11 | | | Bond Future | 8.44 | 93.1442 | 8.4420 | 93.1442 | 0.00 |
| 14/12/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2164 | 2 | 2164 | 2 | 0.00 |
| 14/12/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 2035 | 2 | 2035 | 2 | 0.00 |
| 14/12/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2296 | 2 | 2296 | 2 | 0.00 |
| 14/12/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3106 | 3 | 3106 | 3 | 0.00 |
| 14/12/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3422 | 4 | 3422 | 4 | 0.00 |
| 14/12/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3262 | 3 | 3262 | 3 | 0.00 |
| 14/12/2010 | R208 On 03-February-11 | | | Bond Future | 8.27 | 91.8142 | 8.2650 | 91.8142 | 5,598.00 |
| 14/12/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3319 | 3 | 3319 | 3 | 0.00 |
| 14/12/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3572 | 3 | 3572 | 3 | 0.00 |
| 14/12/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 3073 | 3 | 3073 | 3 | 0.00 |
| 14/12/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 377 | 0 | 377 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/12/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 271 | 0 | 271 | 0 | 0.00 |
| 14/12/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 319 | 0 | 319 | 0 | 0.00 |
| 14/12/2010 | R208 On 05-May-11 | | | Bond Future | 8.35 | 89.7570 | 8.3490 | 89.7570 | 0.00 |
| 14/12/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 14/12/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2551 | 2 | 2551 | 2 | 0.00 |
| 14/12/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2904 | 3 | 2904 | 3 | 0.00 |
| 14/12/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1672 | 2 | 1672 | 2 | 0.00 |
| 14/12/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1929 | 2 | 1929 | 2 | 0.00 |
| 14/12/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1797 | 2 | 1797 | 2 | 0.00 |
| 14/12/2010 | R208 On 04-August-11 | | | Bond Future | 8.44 | 91.0667 | 8.4410 | 91.0667 | 0.00 |
| 14/12/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 14/12/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2427 | 2 | 2427 | 2 | 0.00 |
| 14/12/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2148 | 2 | 2148 | 2 | 0.00 |
| 14/12/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3619 | 4 | 3619 | 4 | 0.00 |
| 14/12/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3284 | 3 | 3284 | 3 | 0.00 |
| 14/12/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3448 | 4 | 3448 | 4 | 0.00 |
| 14/12/2010 | R209 On 03-February-11 | | | Bond Future | 8.39 | 79.2993 | 8.3850 | 79.2993 | 22,601.00 |
| 14/12/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 5304 | 5 | 5304 | 5 | 0.00 |
| 14/12/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 4974 | 4 | 4974 | 4 | 0.00 |
| 14/12/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5636 | 5 | 5636 | 5 | 0.00 |
| 14/12/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 14/12/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 377 | 1 | 377 | 1 | 0.00 |
| 14/12/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 322 | 0 | 322 | 0 | 0.00 |
| 14/12/2010 | R209 On 05-May-11 | | | Bond Future | 8.44 | 77.3098 | 8.4420 | 77.3098 | 0.00 |
| 14/12/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3335 | 3 | 3335 | 3 | 0.00 |
| 14/12/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3562 | 3 | 3562 | 3 | 0.00 |
| 14/12/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 3116 | 3 | 3116 | 3 | 0.00 |
| 14/12/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3049 | 3 | 3049 | 3 | 0.00 |
| 14/12/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2659 | 3 | 2659 | 3 | 0.00 |
| 14/12/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2848 | 3 | 2848 | 3 | 0.00 |
| 14/12/2010 | R209 On 04-August-11 | | | Bond Future | 8.50 | 78.4375 | 8.5010 | 78.4375 | 0.00 |
| 14/12/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3954 | 4 | 3954 | 4 | 0.00 |
| 14/12/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 4170 | 4 | 4170 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/12/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3743 | 3 | 3743 | 3 | 0.00 |
| 14/12/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12327 | 12 | 12327 | 12 | 0.00 |
| 14/12/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 644 | 1 | 644 | 1 | 0.00 |
| 14/12/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4170 | 5 | 4170 | 5 | 0.00 |
| 14/12/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3763 | 4 | 3763 | 4 | 0.00 |
| 14/12/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 3962 | 4 | 3962 | 4 | 0.00 |
| 14/12/2010 | R211 On 03-February-11 | | | Bond Future | 1.76 | 104.2770 | 1.7570 | 104.2770 | 589.00 |
| 14/12/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4199 | 4 | 4199 | 4 | 0.00 |
| 14/12/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4475 | 4 | 4475 | 4 | 0.00 |
| 14/12/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3922 | 4 | 3922 | 4 | 0.00 |
| 14/12/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R212 On 03-February-11 | | | Bond Future | 2.47 | 102.7190 | 2.4740 | 102.7190 | 2,518.00 |
| 14/12/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4963 | 5 | 4963 | 5 | 0.00 |
| 14/12/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5420 | 5 | 5420 | 5 | 0.00 |
| 14/12/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4503 | 5 | 4503 | 5 | 0.00 |
| 14/12/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R213 On 03-February-11 | | | Bond Future | 8.46 | 88.4944 | 8.4600 | 88.4944 | 0.00 |
| 14/12/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 4535 | 5 | 4535 | 5 | 0.00 |
| 14/12/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 3618 | 4 | 3618 | 4 | 0.00 |
| 14/12/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 4075 | 5 | 4075 | 5 | 0.00 |
| 14/12/2010 | R213 On 05-May-11 | | | Bond Future | 8.52 | 86.2551 | 8.5230 | 86.2551 | 0.00 |
| 14/12/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 4138 | 5 | 4138 | 5 | 0.00 |
| 14/12/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 5051 | 6 | 5051 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/12/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 4593 | 5 | 4593 | 5 | 0.00 |
| 14/12/2010 | R213 On 04-August-11 | | | Bond Future | 8.59 | 87.5105 | 8.5910 | 87.5105 | 0.00 |
| 14/12/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 14/12/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 5597 | 6 | 5597 | 6 | 0.00 |
| 14/12/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 4689 | 5 | 4689 | 5 | 0.00 |
| 14/12/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 5141 | 6 | 5141 | 6 | 0.00 |
| 14/12/2010 | TRT1 On 03-February-11 | | | Index Future | 340.48 | 339.4810 | 340.4790 | 339.4810 | 100.00 |
| 14/12/2010 | TRT1 On 05-May-11 | | | Index Future | 345.11 | 344.0990 | 345.1110 | 344.0990 | 0.00 |
| 15/12/2010 | AL7T On 03-February-11 | | | Index Future | 371.45 | 373.0460 | 371.4500 | 373.0460 | 30.00 |
| 15/12/2010 | ALBI On 03-February-11 | | | Index Future | 342.37 | 343.8690 | 342.3660 | 343.8690 | 1,164.00 |
| 15/12/2010 | ALBI On 05-May-11 | | | Index Future | 347.38 | 348.8990 | 347.3750 | 348.8990 | 2.00 |
| 15/12/2010 | CRD1 On 03-February-11 | | | Index Future | 152.74 | 153.1560 | 152.7410 | 153.1560 | 2.00 |
| 15/12/2010 | CRD1 On 05-May-11 | | | Index Future | 154.82 | 155.2400 | 154.8200 | 155.2400 | 0.00 |
| 15/12/2010 | GOVI On 03-February-11 | | | GOVI | 343.22 | 344.6850 | 343.2240 | 344.6850 | 210.00 |
| 15/12/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 2240 | 2 | 2240 | 2 | 0.00 |
| 15/12/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 2340 | 2 | 2340 | 2 | 0.00 |
| 15/12/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 2140 | 2 | 2140 | 2 | 0.00 |
| 15/12/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | GOVI On 05-May-11 | | | GOVI | 348.25 | 349.7270 | 348.2460 | 349.7270 | 0.00 |
| 15/12/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 15/12/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 15/12/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 15/12/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 7440 | 0 | 7440 | 0 | 0.00 |
| 15/12/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 7640 | 0 | 7640 | 0 | 0.00 |
| 15/12/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 7540 | 0 | 7540 | 0 | 0.00 |
| 15/12/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 15/12/2010 | IGOV On 03-February-11 | | | Index Future | 148.56 | 148.4100 | 148.5590 | 148.4100 | 4.00 |
| 15/12/2010 | IGOV On 05-May-11 | | | Index Future | 150.73 | 150.5810 | 150.7320 | 150.5810 | 0.00 |
| 15/12/2010 | IGOV On 04-August-11 | | | Index Future | 152.91 | 152.7540 | 152.9070 | 152.7540 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/12/2010 | ILBI On 03-February-11 | | | Index Future | 402.47 | 402.3690 | 402.4660 | 402.3690 | 370.00 |
| 15/12/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 15/12/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 15/12/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 15/12/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 15/12/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 15/12/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 15/12/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 5.56 | 94.4750 | 5.5600 | 94.4750 | 0.00 |
| 15/12/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.51 | 94.5300 | 5.5100 | 94.5300 | 5,000.00 |
| 15/12/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.48 | 94.5500 | 5.4800 | 94.5500 | 2,500.00 |
| 15/12/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.48 | 94.5570 | 5.4800 | 94.5570 | 5,500.00 |
| 15/12/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.48 | 94.5480 | 5.4800 | 94.5480 | 2.00 |
| 15/12/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.48 | 94.5390 | 5.4800 | 94.5390 | 0.00 |
| 15/12/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.49 | 94.5380 | 5.4900 | 94.5380 | 4,500.00 |
| 15/12/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.64 | 94.3680 | 5.6400 | 94.3680 | 13,900.00 |
| 15/12/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.95 | 94.1220 | 5.9500 | 94.1220 | 5,200.00 |
| 15/12/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.25 | 93.8350 | 6.2500 | 93.8350 | 0.00 |
| 15/12/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.56 | 93.5230 | 6.5600 | 93.5230 | 100.00 |
| 15/12/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.84 | 93.2300 | 6.8400 | 93.2300 | 40,100.00 |
| 15/12/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/12/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/12/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/12/2010 | OTH1 On 03-February-11 | | | Index Future | 337.37 | 339.0970 | 337.3700 | 339.0970 | 3.00 |
| 15/12/2010 | OTH1 On 05-May-11 | | | Index Future | 342.31 | 344.0570 | 342.3060 | 344.0570 | 0.00 |
| 15/12/2010 | R157 On 03-February-11 | | | Bond Future | 7.50 | 128.7056 | 7.5000 | 128.7056 | 7,886.00 |
| 15/12/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 15/12/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2132 | 2 | 2132 | 2 | 0.00 |
| 15/12/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1787 | 2 | 1787 | 2 | 0.00 |
| 15/12/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 271 | 0 | 271 | 0 | 0.00 |
| 15/12/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 15/12/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 15/12/2010 | R157 On 05-May-11 | | | Bond Future | 7.62 | 123.7776 | 7.6160 | 123.7776 | 705.00 |
| 15/12/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1667 | 2 | 1667 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/12/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1788 | 2 | 1788 | 2 | 0.00 |
| 15/12/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1439 | 2 | 1439 | 2 | 0.00 |
| 15/12/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1551 | 2 | 1551 | 2 | 0.00 |
| 15/12/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1205 | 1 | 1205 | 1 | 0.00 |
| 15/12/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1299 | 1 | 1299 | 1 | 0.00 |
| 15/12/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1032 | 1 | 1032 | 1 | 0.00 |
| 15/12/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 15/12/2010 | R157 On 04-August-11 | | | Bond Future | 7.75 | 125.5823 | 7.7530 | 125.5823 | 0.00 |
| 15/12/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1198 | 1 | 1198 | 1 | 0.00 |
| 15/12/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1283 | 1 | 1283 | 1 | 0.00 |
| 15/12/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 15/12/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2298 | 2 | 2298 | 2 | 0.00 |
| 15/12/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 15/12/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2184 | 2 | 2184 | 2 | 0.00 |
| 15/12/2010 | R186 On 03-February-11 | | | Bond Future | 8.48 | 119.5670 | 8.4750 | 119.5670 | 24,674.00 |
| 15/12/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 5406 | 6 | 5406 | 6 | 0.00 |
| 15/12/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 5792 | 6 | 5792 | 6 | 0.00 |
| 15/12/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 5028 | 6 | 5028 | 6 | 0.00 |
| 15/12/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 145 | 0 | 145 | 0 | 3,000.00 |
| 15/12/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 537 | 0 | 537 | 0 | 0.00 |
| 15/12/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 7520 | 7 | 7520 | 7 | 0.00 |
| 15/12/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 388 | 0 | 388 | 0 | 0.00 |
| 15/12/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 457 | 0 | 457 | 0 | 0.00 |
| 15/12/2010 | R186 On 05-May-11 | | | Bond Future | 8.55 | 121.3180 | 8.5540 | 121.3180 | 0.00 |
| 15/12/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 4489 | 5 | 4489 | 5 | 0.00 |
| 15/12/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 4771 | 5 | 4771 | 5 | 0.00 |
| 15/12/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1341 | 2 | 1341 | 2 | 5,500.00 |
| 15/12/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4216 | 5 | 4216 | 5 | 0.00 |
| 15/12/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 15/12/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6813 | 6 | 6813 | 6 | 0.00 |
| 15/12/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2456 | 2 | 2456 | 2 | 0.00 |
| 15/12/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2639 | 2 | 2639 | 2 | 0.00 |
| 15/12/2010 | R186 On 04-August-11 | | | Bond Future | 8.64 | 117.7951 | 8.6380 | 117.7951 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/12/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 2850 | 3 | 2850 | 3 | 0.00 |
| 15/12/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2665 | 3 | 2665 | 3 | 0.00 |
| 15/12/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3042 | 3 | 3042 | 3 | 0.00 |
| 15/12/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 6274 | 6 | 6274 | 6 | 0.00 |
| 15/12/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6878 | 6 | 6878 | 6 | 0.00 |
| 15/12/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6571 | 6 | 6571 | 6 | 0.00 |
| 15/12/2010 | R201 On 03-February-11 | | | Bond Future | 7.28 | 106.3092 | 7.2830 | 106.3092 | 489.00 |
| 15/12/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2453 | 3 | 2453 | 3 | 0.00 |
| 15/12/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2297 | 3 | 2297 | 3 | 0.00 |
| 15/12/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2611 | 3 | 2611 | 3 | 0.00 |
| 15/12/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 15/12/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 15/12/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 15/12/2010 | R201 On 05-May-11 | | | Bond Future | 7.40 | 107.8646 | 7.3960 | 107.8646 | 0.00 |
| 15/12/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1673 | 2 | 1673 | 2 | 0.00 |
| 15/12/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1783 | 2 | 1783 | 2 | 0.00 |
| 15/12/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1566 | 2 | 1566 | 2 | 0.00 |
| 15/12/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 597 | 1 | 597 | 1 | 0.00 |
| 15/12/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 498 | 0 | 498 | 0 | 0.00 |
| 15/12/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 546 | 0 | 546 | 0 | 0.00 |
| 15/12/2010 | R201 On 04-August-11 | | | Bond Future | 7.53 | 105.0271 | 7.5330 | 105.0271 | 0.00 |
| 15/12/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 833 | 1 | 833 | 1 | 0.00 |
| 15/12/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 897 | 1 | 897 | 1 | 0.00 |
| 15/12/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 772 | 1 | 772 | 1 | 0.00 |
| 15/12/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1773 | 2 | 1773 | 2 | 0.00 |
| 15/12/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1596 | 1 | 1596 | 1 | 0.00 |
| 15/12/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 15/12/2010 | R202 On 03-February-11 | | | Bond Future | 0.38 | 166.4550 | 0.3750 | 166.4550 | 3,689.00 |
| 15/12/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 60672 | 59 | 60672 | 59 | 0.00 |
| 15/12/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 61519 | 60 | 61519 | 60 | 0.00 |
| 15/12/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59816 | 58 | 59816 | 58 | 0.00 |
| 15/12/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/12/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R202 On 05-May-11 | | | Bond Future | 0.30 | 168.8737 | 0.2970 | 168.8737 | 6,500.00 |
| 15/12/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43602 | 42 | 43602 | 42 | 0.00 |
| 15/12/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42563 | 41 | 42563 | 41 | 0.00 |
| 15/12/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44630 | 43 | 44630 | 43 | 0.00 |
| 15/12/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R203 On 03-February-11 | | | Bond Future | 8.11 | 104.3839 | 8.1080 | 104.3839 | 1,407.00 |
| 15/12/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2274 | 3 | 2274 | 3 | 0.00 |
| 15/12/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2471 | 3 | 2471 | 3 | 0.00 |
| 15/12/2010 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 734 | 1 | 734 | 1 | 1,000.00 |
| 15/12/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2083 | 2 | 2083 | 2 | 0.00 |
| 15/12/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 372 | 0 | 372 | 0 | 0.00 |
| 15/12/2010 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1282 | 1 | 1282 | 1 | 0.00 |
| 15/12/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 267 | 0 | 267 | 0 | 0.00 |
| 15/12/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 15/12/2010 | R203 On 05-May-11 | | | Bond Future | 8.22 | 101.7506 | 8.2190 | 101.7506 | 0.00 |
| 15/12/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1807 | 2 | 1807 | 2 | 0.00 |
| 15/12/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1681 | 2 | 1681 | 2 | 0.00 |
| 15/12/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1938 | 2 | 1938 | 2 | 0.00 |
| 15/12/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1544 | 1 | 1544 | 1 | 0.00 |
| 15/12/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1774 | 2 | 1774 | 2 | 0.00 |
| 15/12/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1656 | 1 | 1656 | 1 | 0.00 |
| 15/12/2010 | R203 On 04-August-11 | | | Bond Future | 8.34 | 103.2340 | 8.3430 | 103.2340 | 0.00 |
| 15/12/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1434 | 2 | 1434 | 2 | 0.00 |
| 15/12/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1340 | 1 | 1340 | 1 | 0.00 |
| 15/12/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1532 | 2 | 1532 | 2 | 0.00 |
| 15/12/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2919 | 3 | 2919 | 3 | 0.00 |
| 15/12/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3206 | 3 | 3206 | 3 | 0.00 |
| 15/12/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 15/12/2010 | R204 On 03-February-11 | | | Bond Future | 8.22 | 100.1969 | 8.2220 | 100.1969 | 1,926.00 |
| 15/12/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2079 | 2 | 2079 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/12/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2282 | 3 | 2282 | 3 | 0.00 |
| 15/12/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 15/12/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 604 | 0 | 604 | 0 | 0.00 |
| 15/12/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 446 | 0 | 446 | 0 | 0.00 |
| 15/12/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 520 | 0 | 520 | 0 | 0.00 |
| 15/12/2010 | R204 On 05-May-11 | | | Bond Future | 8.33 | 101.6639 | 8.3250 | 101.6639 | 0.00 |
| 15/12/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2513 | 3 | 2513 | 3 | 0.00 |
| 15/12/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2676 | 3 | 2676 | 3 | 0.00 |
| 15/12/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2356 | 3 | 2356 | 3 | 0.00 |
| 15/12/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1672 | 2 | 1672 | 2 | 0.00 |
| 15/12/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1449 | 1 | 1449 | 1 | 0.00 |
| 15/12/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1557 | 1 | 1557 | 1 | 0.00 |
| 15/12/2010 | R204 On 04-August-11 | | | Bond Future | 8.44 | 99.1105 | 8.4400 | 99.1105 | 0.00 |
| 15/12/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1480 | 2 | 1480 | 2 | 0.00 |
| 15/12/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1584 | 2 | 1584 | 2 | 0.00 |
| 15/12/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1380 | 2 | 1380 | 2 | 0.00 |
| 15/12/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 4033 | 4 | 4033 | 4 | 0.00 |
| 15/12/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3688 | 3 | 3688 | 3 | 0.00 |
| 15/12/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3858 | 4 | 3858 | 4 | 0.00 |
| 15/12/2010 | R206 On 03-February-11 | | | Bond Future | 6.93 | 102.1623 | 6.9290 | 102.1623 | 0.00 |
| 15/12/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2783 | 3 | 2783 | 3 | 0.00 |
| 15/12/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2656 | 3 | 2656 | 3 | 0.00 |
| 15/12/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 15/12/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 15/12/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 15/12/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 15/12/2010 | R206 On 05-May-11 | | | Bond Future | 7.04 | 103.6564 | 7.0400 | 103.6564 | 0.00 |
| 15/12/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1454 | 2 | 1454 | 2 | 0.00 |
| 15/12/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1369 | 2 | 1369 | 2 | 0.00 |
| 15/12/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1542 | 2 | 1542 | 2 | 0.00 |
| 15/12/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 315 | 0 | 315 | 0 | 0.00 |
| 15/12/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 381 | 0 | 381 | 0 | 0.00 |
| 15/12/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 346 | 0 | 346 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/12/2010 | R206 On 04-August-11 | | | Bond Future | 7.18 | 101.4025 | 7.1820 | 101.4025 | 0.00 |
| 15/12/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 15/12/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 15/12/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 15/12/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 15/12/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1165 | 1 | 1165 | 1 | 0.00 |
| 15/12/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1102 | 1 | 1102 | 1 | 0.00 |
| 15/12/2010 | R207 On 03-February-11 | | | Bond Future | 8.31 | 94.2798 | 8.3090 | 94.2798 | 800.00 |
| 15/12/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 2918 | 3 | 2918 | 3 | 0.00 |
| 15/12/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3153 | 3 | 3153 | 3 | 0.00 |
| 15/12/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 2690 | 3 | 2690 | 3 | 0.00 |
| 15/12/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 398 | 0 | 398 | 0 | 0.00 |
| 15/12/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 286 | 0 | 286 | 0 | 0.00 |
| 15/12/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 15/12/2010 | R207 On 05-May-11 | | | Bond Future | 8.41 | 95.6574 | 8.4060 | 95.6574 | 0.00 |
| 15/12/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2402 | 3 | 2402 | 3 | 0.00 |
| 15/12/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2565 | 3 | 2565 | 3 | 0.00 |
| 15/12/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2246 | 2 | 2246 | 2 | 0.00 |
| 15/12/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1991 | 2 | 1991 | 2 | 0.00 |
| 15/12/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1734 | 2 | 1734 | 2 | 0.00 |
| 15/12/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1859 | 2 | 1859 | 2 | 0.00 |
| 15/12/2010 | R207 On 04-August-11 | | | Bond Future | 8.51 | 93.4161 | 8.5140 | 93.4161 | 0.00 |
| 15/12/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 15/12/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2105 | 2 | 2105 | 2 | 0.00 |
| 15/12/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1859 | 2 | 1859 | 2 | 0.00 |
| 15/12/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3653 | 3 | 3653 | 3 | 0.00 |
| 15/12/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3323 | 3 | 3323 | 3 | 0.00 |
| 15/12/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3485 | 3 | 3485 | 3 | 0.00 |
| 15/12/2010 | R208 On 03-February-11 | | | Bond Future | 8.33 | 92.1485 | 8.3250 | 92.1485 | 5,598.00 |
| 15/12/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3004 | 3 | 3004 | 3 | 0.00 |
| 15/12/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 2766 | 3 | 2766 | 3 | 0.00 |
| 15/12/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3248 | 4 | 3248 | 4 | 0.00 |
| 15/12/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 325 | 0 | 325 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/12/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 448 | 0 | 448 | 0 | 0.00 |
| 15/12/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 383 | 0 | 383 | 0 | 0.00 |
| 15/12/2010 | R208 On 05-May-11 | | | Bond Future | 8.41 | 90.1024 | 8.4120 | 90.1024 | 0.00 |
| 15/12/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2497 | 3 | 2497 | 3 | 0.00 |
| 15/12/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2332 | 3 | 2332 | 3 | 0.00 |
| 15/12/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2668 | 3 | 2668 | 3 | 0.00 |
| 15/12/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1825 | 2 | 1825 | 2 | 0.00 |
| 15/12/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2099 | 2 | 2099 | 2 | 0.00 |
| 15/12/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 15/12/2010 | R208 On 04-August-11 | | | Bond Future | 8.51 | 91.4161 | 8.5060 | 91.4161 | 0.00 |
| 15/12/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2107 | 2 | 2107 | 2 | 0.00 |
| 15/12/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2242 | 2 | 2242 | 2 | 0.00 |
| 15/12/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |
| 15/12/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3840 | 4 | 3840 | 4 | 0.00 |
| 15/12/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3491 | 3 | 3491 | 3 | 0.00 |
| 15/12/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3662 | 3 | 3662 | 3 | 0.00 |
| 15/12/2010 | R209 On 03-February-11 | | | Bond Future | 8.46 | 80.0032 | 8.4560 | 80.0032 | 22,601.00 |
| 15/12/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 4778 | 5 | 4778 | 5 | 0.00 |
| 15/12/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5100 | 6 | 5100 | 6 | 0.00 |
| 15/12/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 4459 | 5 | 4459 | 5 | 0.00 |
| 15/12/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 465 | 0 | 465 | 0 | 0.00 |
| 15/12/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 15/12/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 399 | 0 | 399 | 0 | 0.00 |
| 15/12/2010 | R209 On 05-May-11 | | | Bond Future | 8.51 | 78.0222 | 8.5140 | 78.0222 | 0.00 |
| 15/12/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3005 | 3 | 3005 | 3 | 0.00 |
| 15/12/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3218 | 4 | 3218 | 4 | 0.00 |
| 15/12/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 15/12/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3336 | 3 | 3336 | 3 | 0.00 |
| 15/12/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2919 | 3 | 2919 | 3 | 0.00 |
| 15/12/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3122 | 3 | 3122 | 3 | 0.00 |
| 15/12/2010 | R209 On 04-August-11 | | | Bond Future | 8.58 | 79.1661 | 8.5760 | 79.1661 | 0.00 |
| 15/12/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3627 | 4 | 3627 | 4 | 0.00 |
| 15/12/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 3833 | 4 | 3833 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/12/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3427 | 4 | 3427 | 4 | 0.00 |
| 15/12/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 11774 | 12 | 11774 | 12 | 0.00 |
| 15/12/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 15/12/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4476 | 4 | 4476 | 4 | 0.00 |
| 15/12/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 4048 | 4 | 4048 | 4 | 0.00 |
| 15/12/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4257 | 4 | 4257 | 4 | 0.00 |
| 15/12/2010 | R211 On 03-February-11 | | | Bond Future | 1.76 | 104.2538 | 1.7580 | 104.2538 | 589.00 |
| 15/12/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4193 | 4 | 4193 | 4 | 0.00 |
| 15/12/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4469 | 4 | 4469 | 4 | 0.00 |
| 15/12/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3917 | 4 | 3917 | 4 | 0.00 |
| 15/12/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R212 On 03-February-11 | | | Bond Future | 2.47 | 102.6995 | 2.4740 | 102.6995 | 2,518.00 |
| 15/12/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4963 | 5 | 4963 | 5 | 0.00 |
| 15/12/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5420 | 5 | 5420 | 5 | 0.00 |
| 15/12/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4503 | 5 | 4503 | 5 | 0.00 |
| 15/12/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R213 On 03-February-11 | | | Bond Future | 8.53 | 89.1240 | 8.5260 | 89.1240 | 0.00 |
| 15/12/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 4180 | 4 | 4180 | 4 | 0.00 |
| 15/12/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 5097 | 5 | 5097 | 5 | 0.00 |
| 15/12/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 4637 | 4 | 4637 | 4 | 0.00 |
| 15/12/2010 | R213 On 05-May-11 | | | Bond Future | 8.59 | 86.8849 | 8.5900 | 86.8849 | 0.00 |
| 15/12/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 5614 | 5 | 5614 | 5 | 0.00 |
| 15/12/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 4701 | 4 | 4701 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/12/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 5156 | 5 | 5156 | 5 | 0.00 |
| 15/12/2010 | R213 On 04-August-11 | | | Bond Future | 8.66 | 88.1479 | 8.6600 | 88.1479 | 0.00 |
| 15/12/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/12/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 5260 | 5 | 5260 | 5 | 0.00 |
| 15/12/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 6169 | 6 | 6169 | 6 | 0.00 |
| 15/12/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 5713 | 5 | 5713 | 5 | 0.00 |
| 15/12/2010 | TRT1 On 03-February-11 | | | Index Future | 339.03 | 340.4790 | 339.0320 | 340.4790 | 100.00 |
| 15/12/2010 | TRT1 On 05-May-11 | | | Index Future | 343.65 | 345.1110 | 343.6460 | 345.1110 | 0.00 |
| 17/12/2010 | AL7T On 03-February-11 | | | Index Future | 371.70 | 371.4500 | 371.6970 | 371.4500 | 30.00 |
| 17/12/2010 | ALBI On 03-February-11 | | | Index Future | 342.62 | 342.3660 | 342.6160 | 342.3660 | 1,164.00 |
| 17/12/2010 | ALBI On 05-May-11 | | | Index Future | 347.63 | 347.3750 | 347.6300 | 347.3750 | 2.00 |
| 17/12/2010 | CRD1 On 03-February-11 | | | Index Future | 152.82 | 152.7410 | 152.8160 | 152.7410 | 2.00 |
| 17/12/2010 | CRD1 On 05-May-11 | | | Index Future | 154.90 | 154.8200 | 154.8970 | 154.8200 | 0.00 |
| 17/12/2010 | GOVI On 03-February-11 | | | GOVI | 343.46 | 343.2240 | 343.4630 | 343.2240 | 210.00 |
| 17/12/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 4630 | 0 | 4630 | 0 | 0.00 |
| 17/12/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 4730 | 0 | 4730 | 0 | 0.00 |
| 17/12/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 4530 | 0 | 4530 | 0 | 0.00 |
| 17/12/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | GOVI On 05-May-11 | | | GOVI | 348.49 | 348.2460 | 348.4890 | 348.2460 | 0.00 |
| 17/12/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 5010 | 1 | 5010 | 1 | 0.00 |
| 17/12/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 5210 | 1 | 5210 | 1 | 0.00 |
| 17/12/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 5110 | 1 | 5110 | 1 | 0.00 |
| 17/12/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/12/2010 | IGOV On 03-February-11 | | | Index Future | 148.54 | 148.5590 | 148.5380 | 148.5590 | 4.00 |
| 17/12/2010 | IGOV On 05-May-11 | | | Index Future | 150.71 | 150.7320 | 150.7120 | 150.7320 | 0.00 |
| 17/12/2010 | IGOV On 04-August-11 | | | Index Future | 152.89 | 152.9070 | 152.8870 | 152.9070 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/12/2010 | ILBI On 03-February-11 | | | Index Future | 402.38 | 402.4660 | 402.3820 | 402.4660 | 370.00 |
| 17/12/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 17/12/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 17/12/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 17/12/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 17/12/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 17/12/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 17/12/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.55 | 94.4900 | 5.5450 | 94.4900 | 5,000.00 |
| 17/12/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 5.4800 | 94.5200 | 2,500.00 |
| 17/12/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 5.4750 | 94.5200 | 5,500.00 |
| 17/12/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.47 | 94.5200 | 5.4700 | 94.5200 | 2.00 |
| 17/12/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 5.4800 | 94.5200 | 0.00 |
| 17/12/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.49 | 94.5100 | 5.4900 | 94.5100 | 4,500.00 |
| 17/12/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.64 | 94.3600 | 5.6400 | 94.3600 | 13,900.00 |
| 17/12/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.91 | 94.0500 | 5.9100 | 94.0500 | 5,200.00 |
| 17/12/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.20 | 93.7500 | 6.2000 | 93.7500 | 0.00 |
| 17/12/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.52 | 93.4400 | 6.5200 | 93.4400 | 100.00 |
| 17/12/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.83 | 93.1600 | 6.8250 | 93.1600 | 40,100.00 |
| 17/12/2010 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.02 | 6.8500 | 7.0160 | 6.8500 | 0.00 |
| 17/12/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/12/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/12/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/12/2010 | OTH1 On 03-February-11 | | | Index Future | 337.67 | 337.3700 | 337.6740 | 337.3700 | 3.00 |
| 17/12/2010 | OTH1 On 05-May-11 | | | Index Future | 342.62 | 342.3060 | 342.6150 | 342.3060 | 0.00 |
| 17/12/2010 | R157 On 03-February-11 | | | Bond Future | 7.49 | 128.3950 | 7.4880 | 128.3950 | 7,886.00 |
| 17/12/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1988 | 2 | 1988 | 2 | 0.00 |
| 17/12/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2165 | 2 | 2165 | 2 | 0.00 |
| 17/12/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1815 | 2 | 1815 | 2 | 0.00 |
| 17/12/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 17/12/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 167 | 0 | 167 | 0 | 0.00 |
| 17/12/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 17/12/2010 | R157 On 05-May-11 | | | Bond Future | 7.60 | 123.4638 | 7.6040 | 123.4638 | 705.00 |
| 17/12/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1686 | 2 | 1686 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/12/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1808 | 2 | 1808 | 2 | 0.00 |
| 17/12/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1569 | 2 | 1569 | 2 | 0.00 |
| 17/12/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1456 | 1 | 1456 | 1 | 0.00 |
| 17/12/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1266 | 1 | 1266 | 1 | 0.00 |
| 17/12/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1174 | 1 | 1174 | 1 | 0.00 |
| 17/12/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 1003 | 1 | 1003 | 1 | 0.00 |
| 17/12/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 17/12/2010 | R157 On 04-August-11 | | | Bond Future | 7.74 | 125.2600 | 7.7390 | 125.2600 | 0.00 |
| 17/12/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 17/12/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1300 | 1 | 1300 | 1 | 0.00 |
| 17/12/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 17/12/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |
| 17/12/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 2036 | 2 | 2036 | 2 | 0.00 |
| 17/12/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2144 | 2 | 2144 | 2 | 0.00 |
| 17/12/2010 | R186 On 03-February-11 | | | Bond Future | 8.46 | 118.8831 | 8.4640 | 118.8831 | 25,674.00 |
| 17/12/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 5471 | 5 | 5471 | 5 | 0.00 |
| 17/12/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 5861 | 6 | 5861 | 6 | 0.00 |
| 17/12/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 5088 | 5 | 5088 | 5 | 0.00 |
| 17/12/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 140 | 0 | 140 | 0 | 3,000.00 |
| 17/12/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 490 | 1 | 490 | 1 | 0.00 |
| 17/12/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 7408 | 8 | 7408 | 8 | 0.00 |
| 17/12/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 349 | 0 | 349 | 0 | 0.00 |
| 17/12/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 415 | 0 | 415 | 0 | 0.00 |
| 17/12/2010 | R186 On 05-May-11 | | | Bond Future | 8.54 | 120.6177 | 8.5420 | 120.6177 | 0.00 |
| 17/12/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 4534 | 4 | 4534 | 4 | 0.00 |
| 17/12/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 4818 | 5 | 4818 | 5 | 0.00 |
| 17/12/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4258 | 4 | 4258 | 4 | 0.00 |
| 17/12/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1352 | 1 | 1352 | 1 | 5,500.00 |
| 17/12/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2761 | 3 | 2761 | 3 | 0.00 |
| 17/12/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6709 | 7 | 6709 | 7 | 0.00 |
| 17/12/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2388 | 2 | 2388 | 2 | 0.00 |
| 17/12/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2569 | 3 | 2569 | 3 | 0.00 |
| 17/12/2010 | R186 On 04-August-11 | | | Bond Future | 8.63 | 117.0892 | 8.6260 | 117.0892 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/12/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 2876 | 3 | 2876 | 3 | 0.00 |
| 17/12/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2689 | 3 | 2689 | 3 | 0.00 |
| 17/12/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3069 | 3 | 3069 | 3 | 0.00 |
| 17/12/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 6188 | 6 | 6188 | 6 | 0.00 |
| 17/12/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6789 | 7 | 6789 | 7 | 0.00 |
| 17/12/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6484 | 7 | 6484 | 7 | 0.00 |
| 17/12/2010 | R201 On 03-February-11 | | | Bond Future | 7.27 | 106.0285 | 7.2720 | 106.0285 | 489.00 |
| 17/12/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2485 | 2 | 2485 | 2 | 0.00 |
| 17/12/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2328 | 2 | 2328 | 2 | 0.00 |
| 17/12/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2644 | 3 | 2644 | 3 | 0.00 |
| 17/12/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 17/12/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 17/12/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 17/12/2010 | R201 On 05-May-11 | | | Bond Future | 7.38 | 107.5788 | 7.3830 | 107.5788 | 0.00 |
| 17/12/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1695 | 2 | 1695 | 2 | 0.00 |
| 17/12/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 17/12/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1806 | 2 | 1806 | 2 | 0.00 |
| 17/12/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 479 | 0 | 479 | 0 | 0.00 |
| 17/12/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 17/12/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 526 | 1 | 526 | 1 | 0.00 |
| 17/12/2010 | R201 On 04-August-11 | | | Bond Future | 7.52 | 104.7367 | 7.5190 | 104.7367 | 0.00 |
| 17/12/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 844 | 1 | 844 | 1 | 0.00 |
| 17/12/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 909 | 1 | 909 | 1 | 0.00 |
| 17/12/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 783 | 1 | 783 | 1 | 0.00 |
| 17/12/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 17/12/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1566 | 2 | 1566 | 2 | 0.00 |
| 17/12/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1652 | 2 | 1652 | 2 | 0.00 |
| 17/12/2010 | R202 On 03-February-11 | | | Bond Future | 0.38 | 167.8088 | 0.3760 | 167.8088 | 3,689.00 |
| 17/12/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 60642 | 61 | 60642 | 61 | 0.00 |
| 17/12/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 61489 | 62 | 61489 | 62 | 0.00 |
| 17/12/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59786 | 60 | 59786 | 60 | 0.00 |
| 17/12/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/12/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R202 On 05-May-11 | | | Bond Future | 0.30 | 170.2610 | 0.2980 | 170.2610 | 6,500.00 |
| 17/12/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43572 | 44 | 43572 | 44 | 0.00 |
| 17/12/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44600 | 45 | 44600 | 45 | 0.00 |
| 17/12/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42533 | 43 | 42533 | 43 | 0.00 |
| 17/12/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R203 On 03-February-11 | | | Bond Future | 8.10 | 104.0291 | 8.0970 | 104.0291 | 1,407.00 |
| 17/12/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2303 | 2 | 2303 | 2 | 0.00 |
| 17/12/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2503 | 2 | 2503 | 2 | 0.00 |
| 17/12/2010 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 738 | 1 | 738 | 1 | 1,000.00 |
| 17/12/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2109 | 2 | 2109 | 2 | 0.00 |
| 17/12/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 17/12/2010 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1230 | 1 | 1230 | 1 | 0.00 |
| 17/12/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 17/12/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 17/12/2010 | R203 On 05-May-11 | | | Bond Future | 8.21 | 101.3889 | 8.2070 | 101.3889 | 0.00 |
| 17/12/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 17/12/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 17/12/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1698 | 2 | 1698 | 2 | 0.00 |
| 17/12/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1732 | 2 | 1732 | 2 | 0.00 |
| 17/12/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1505 | 2 | 1505 | 2 | 0.00 |
| 17/12/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1616 | 2 | 1616 | 2 | 0.00 |
| 17/12/2010 | R203 On 04-August-11 | | | Bond Future | 8.33 | 102.8671 | 8.3310 | 102.8671 | 0.00 |
| 17/12/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1447 | 1 | 1447 | 1 | 0.00 |
| 17/12/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1352 | 1 | 1352 | 1 | 0.00 |
| 17/12/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1546 | 2 | 1546 | 2 | 0.00 |
| 17/12/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2877 | 3 | 2877 | 3 | 0.00 |
| 17/12/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3162 | 3 | 3162 | 3 | 0.00 |
| 17/12/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 3017 | 3 | 3017 | 3 | 0.00 |
| 17/12/2010 | R204 On 03-February-11 | | | Bond Future | 8.21 | 99.7937 | 8.2100 | 99.7937 | 1,926.00 |
| 17/12/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2109 | 2 | 2109 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/12/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2314 | 2 | 2314 | 2 | 0.00 |
| 17/12/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 17/12/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 562 | 1 | 562 | 1 | 0.00 |
| 17/12/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 410 | 0 | 410 | 0 | 0.00 |
| 17/12/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 482 | 1 | 482 | 1 | 0.00 |
| 17/12/2010 | R204 On 05-May-11 | | | Bond Future | 8.31 | 101.2562 | 8.3130 | 101.2562 | 0.00 |
| 17/12/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2538 | 3 | 2538 | 3 | 0.00 |
| 17/12/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2379 | 2 | 2379 | 2 | 0.00 |
| 17/12/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2702 | 3 | 2702 | 3 | 0.00 |
| 17/12/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1409 | 1 | 1409 | 1 | 0.00 |
| 17/12/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1629 | 2 | 1629 | 2 | 0.00 |
| 17/12/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1516 | 2 | 1516 | 2 | 0.00 |
| 17/12/2010 | R204 On 04-August-11 | | | Bond Future | 8.43 | 98.6995 | 8.4270 | 98.6995 | 0.00 |
| 17/12/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1495 | 1 | 1495 | 1 | 0.00 |
| 17/12/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1600 | 2 | 1600 | 2 | 0.00 |
| 17/12/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1395 | 1 | 1395 | 1 | 0.00 |
| 17/12/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3978 | 4 | 3978 | 4 | 0.00 |
| 17/12/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3635 | 4 | 3635 | 4 | 0.00 |
| 17/12/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3804 | 4 | 3804 | 4 | 0.00 |
| 17/12/2010 | R206 On 03-February-11 | | | Bond Future | 6.92 | 101.9826 | 6.9170 | 101.9826 | 0.00 |
| 17/12/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2813 | 3 | 2813 | 3 | 0.00 |
| 17/12/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2687 | 3 | 2687 | 3 | 0.00 |
| 17/12/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 2940 | 3 | 2940 | 3 | 0.00 |
| 17/12/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 17/12/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 17/12/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 17/12/2010 | R206 On 05-May-11 | | | Bond Future | 7.03 | 103.4743 | 7.0270 | 103.4743 | 0.00 |
| 17/12/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1472 | 1 | 1472 | 1 | 0.00 |
| 17/12/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1561 | 2 | 1561 | 2 | 0.00 |
| 17/12/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1387 | 1 | 1387 | 1 | 0.00 |
| 17/12/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 17/12/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 302 | 0 | 302 | 0 | 0.00 |
| 17/12/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/12/2010 | R206 On 04-August-11 | | | Bond Future | 7.17 | 101.2194 | 7.1680 | 101.2194 | 0.00 |
| 17/12/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 710 | 1 | 710 | 1 | 0.00 |
| 17/12/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 661 | 1 | 661 | 1 | 0.00 |
| 17/12/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 760 | 1 | 760 | 1 | 0.00 |
| 17/12/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 1021 | 1 | 1021 | 1 | 0.00 |
| 17/12/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1143 | 1 | 1143 | 1 | 0.00 |
| 17/12/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 17/12/2010 | R207 On 03-February-11 | | | Bond Future | 8.30 | 93.8857 | 8.2970 | 93.8857 | 800.00 |
| 17/12/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 2959 | 3 | 2959 | 3 | 0.00 |
| 17/12/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3197 | 3 | 3197 | 3 | 0.00 |
| 17/12/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 17/12/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 363 | 0 | 363 | 0 | 0.00 |
| 17/12/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 17/12/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 17/12/2010 | R207 On 05-May-11 | | | Bond Future | 8.39 | 95.2618 | 8.3940 | 95.2618 | 0.00 |
| 17/12/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2426 | 2 | 2426 | 2 | 0.00 |
| 17/12/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2268 | 2 | 2268 | 2 | 0.00 |
| 17/12/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2590 | 3 | 2590 | 3 | 0.00 |
| 17/12/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1689 | 2 | 1689 | 2 | 0.00 |
| 17/12/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1943 | 2 | 1943 | 2 | 0.00 |
| 17/12/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1813 | 2 | 1813 | 2 | 0.00 |
| 17/12/2010 | R207 On 04-August-11 | | | Bond Future | 8.50 | 93.0086 | 8.5010 | 93.0086 | 0.00 |
| 17/12/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 17/12/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2127 | 2 | 2127 | 2 | 0.00 |
| 17/12/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1878 | 2 | 1878 | 2 | 0.00 |
| 17/12/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3599 | 4 | 3599 | 4 | 0.00 |
| 17/12/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 17/12/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3432 | 3 | 3432 | 3 | 0.00 |
| 17/12/2010 | R208 On 03-February-11 | | | Bond Future | 8.32 | 91.7702 | 8.3190 | 91.7702 | 5,598.00 |
| 17/12/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 17/12/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 2776 | 3 | 2776 | 3 | 0.00 |
| 17/12/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3262 | 3 | 3262 | 3 | 0.00 |
| 17/12/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 301 | 0 | 301 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/12/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 420 | 0 | 420 | 0 | 0.00 |
| 17/12/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 17/12/2010 | R208 On 05-May-11 | | | Bond Future | 8.41 | 89.7140 | 8.4050 | 89.7140 | 0.00 |
| 17/12/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2505 | 2 | 2505 | 2 | 0.00 |
| 17/12/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2677 | 3 | 2677 | 3 | 0.00 |
| 17/12/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2339 | 2 | 2339 | 2 | 0.00 |
| 17/12/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 2063 | 2 | 2063 | 2 | 0.00 |
| 17/12/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1791 | 2 | 1791 | 2 | 0.00 |
| 17/12/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1923 | 2 | 1923 | 2 | 0.00 |
| 17/12/2010 | R208 On 04-August-11 | | | Bond Future | 8.50 | 91.0246 | 8.4990 | 91.0246 | 0.00 |
| 17/12/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2114 | 2 | 2114 | 2 | 0.00 |
| 17/12/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 17/12/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 1983 | 2 | 1983 | 2 | 0.00 |
| 17/12/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3804 | 4 | 3804 | 4 | 0.00 |
| 17/12/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3455 | 3 | 3455 | 3 | 0.00 |
| 17/12/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3627 | 4 | 3627 | 4 | 0.00 |
| 17/12/2010 | R209 On 03-February-11 | | | Bond Future | 8.44 | 79.4005 | 8.4400 | 79.4005 | 22,601.00 |
| 17/12/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 4870 | 5 | 4870 | 5 | 0.00 |
| 17/12/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5197 | 5 | 5197 | 5 | 0.00 |
| 17/12/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 4547 | 4 | 4547 | 4 | 0.00 |
| 17/12/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 418 | 0 | 418 | 0 | 0.00 |
| 17/12/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 17/12/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 17/12/2010 | R209 On 05-May-11 | | | Bond Future | 8.50 | 77.4181 | 8.4980 | 77.4181 | 0.00 |
| 17/12/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 17/12/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3268 | 3 | 3268 | 3 | 0.00 |
| 17/12/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 2843 | 3 | 2843 | 3 | 0.00 |
| 17/12/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3246 | 3 | 3246 | 3 | 0.00 |
| 17/12/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2835 | 3 | 2835 | 3 | 0.00 |
| 17/12/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 3035 | 3 | 3035 | 3 | 0.00 |
| 17/12/2010 | R209 On 04-August-11 | | | Bond Future | 8.56 | 78.5444 | 8.5590 | 78.5444 | 0.00 |
| 17/12/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3681 | 4 | 3681 | 4 | 0.00 |
| 17/12/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 3888 | 4 | 3888 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/12/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3478 | 3 | 3478 | 3 | 0.00 |
| 17/12/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 11888 | 12 | 11888 | 12 | 0.00 |
| 17/12/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 17/12/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4387 | 4 | 4387 | 4 | 0.00 |
| 17/12/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3962 | 4 | 3962 | 4 | 0.00 |
| 17/12/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4171 | 4 | 4171 | 4 | 0.00 |
| 17/12/2010 | R210 On 03-February-11 | | | Bond Future | 0.96 | 3.1000 | 0.9550 | 3.1000 | 2.00 |
| 17/12/2010 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 32563 | 0 | 32563 | 0 | 0.00 |
| 17/12/2010 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 33195 | 0 | 33195 | 0 | 0.00 |
| 17/12/2010 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 31925 | 0 | 31925 | 0 | 0.00 |
| 17/12/2010 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R211 On 03-February-11 | | | Bond Future | 1.76 | 104.2481 | 1.7590 | 104.2481 | 589.00 |
| 17/12/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 17/12/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4463 | 4 | 4463 | 4 | 0.00 |
| 17/12/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3911 | 4 | 3911 | 4 | 0.00 |
| 17/12/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R212 On 03-February-11 | | | Bond Future | 2.48 | 102.6995 | 2.4750 | 102.6995 | 2,518.00 |
| 17/12/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4953 | 5 | 4953 | 5 | 0.00 |
| 17/12/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5410 | 5 | 5410 | 5 | 0.00 |
| 17/12/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4493 | 5 | 4493 | 5 | 0.00 |
| 17/12/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R213 On 03-February-11 | | | Bond Future | 8.52 | 88.5621 | 8.5150 | 88.5621 | 0.00 |
| 17/12/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 4087 | 4 | 4087 | 4 | 0.00 |
| 17/12/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 5004 | 5 | 5004 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/12/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 4543 | 5 | 4543 | 5 | 0.00 |
| 17/12/2010 | R213 On 05-May-11 | | | Bond Future | 8.58 | 86.3220 | 8.5790 | 86.3220 | 0.00 |
| 17/12/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 5522 | 6 | 5522 | 6 | 0.00 |
| 17/12/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 4609 | 5 | 4609 | 5 | 0.00 |
| 17/12/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 5064 | 5 | 5064 | 5 | 0.00 |
| 17/12/2010 | R213 On 04-August-11 | | | Bond Future | 8.65 | 87.5764 | 8.6480 | 87.5764 | 0.00 |
| 17/12/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/12/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 5161 | 5 | 5161 | 5 | 0.00 |
| 17/12/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 6070 | 6 | 6070 | 6 | 0.00 |
| 17/12/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 5614 | 6 | 5614 | 6 | 0.00 |
| 17/12/2010 | TRT1 On 03-February-11 | | | Index Future | 339.27 | 339.0320 | 339.2720 | 339.0320 | 100.00 |
| 17/12/2010 | TRT1 On 05-May-11 | | | Index Future | 343.89 | 343.6460 | 343.8910 | 343.6460 | 0.00 |
| 20/12/2010 | AL7T On 03-February-11 | | | Index Future | 372.35 | 371.6970 | 372.3510 | 371.6970 | 30.00 |
| 20/12/2010 | ALBI On 03-February-11 | | | Index Future | 343.25 | 342.6160 | 343.2520 | 342.6160 | 1,164.00 |
| 20/12/2010 | ALBI On 05-May-11 | | | Index Future | 348.28 | 347.6300 | 348.2760 | 347.6300 | 2.00 |
| 20/12/2010 | CRD1 On 03-February-11 | | | Index Future | 153.02 | 152.8160 | 153.0210 | 152.8160 | 2.00 |
| 20/12/2010 | CRD1 On 05-May-11 | | | Index Future | 155.11 | 154.8970 | 155.1050 | 154.8970 | 0.00 |
| 20/12/2010 | GOVI On 03-February-11 | | | GOVI | 344.08 | 343.4630 | 344.0790 | 343.4630 | 211.00 |
| 20/12/2010 | GOVI On 03-February-11 | 343.00 | Call | GOVI | 10790 | 0 | 10790 | 0 | 0.00 |
| 20/12/2010 | GOVI On 03-February-11 | 343.01 | Call | GOVI | 10690 | 0 | 10690 | 0 | 0.00 |
| 20/12/2010 | GOVI On 03-February-11 | 342.99 | Call | GOVI | 10890 | 0 | 10890 | 0 | 0.00 |
| 20/12/2010 | GOVI On 03-February-11 | 342.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | GOVI On 03-February-11 | 343.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | GOVI On 03-February-11 | 343.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | GOVI On 05-May-11 | | | GOVI | 349.12 | 348.4890 | 349.1160 | 348.4890 | 0.00 |
| 20/12/2010 | GOVI On 05-May-11 | 349.00 | Call | GOVI | 1160 | 0 | 1160 | 0 | 0.00 |
| 20/12/2010 | GOVI On 05-May-11 | 348.99 | Call | GOVI | 1260 | 0 | 1260 | 0 | 0.00 |
| 20/12/2010 | GOVI On 05-May-11 | 349.01 | Call | GOVI | 1060 | 0 | 1060 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2010 | GOVI On 05-May-11 | 349.01 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 20/12/2010 | GOVI On 05-May-11 | 348.99 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 20/12/2010 | GOVI On 05-May-11 | 349.00 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 20/12/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/12/2010 | IGOV On 03-February-11 | | | Index Future | 148.56 | 148.5380 | 148.5560 | 148.5380 | 4.00 |
| 20/12/2010 | IGOV On 05-May-11 | | | Index Future | 150.73 | 150.7120 | 150.7300 | 150.7120 | 0.00 |
| 20/12/2010 | IGOV On 04-August-11 | | | Index Future | 152.91 | 152.8870 | 152.9060 | 152.8870 | 0.00 |
| 20/12/2010 | ILBI On 03-February-11 | | | Index Future | 402.36 | 402.3820 | 402.3590 | 402.3820 | 370.00 |
| 20/12/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 20/12/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 20/12/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 20/12/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 20/12/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 20/12/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 20/12/2010 | JBAF On 19-January-11 | | | Jibar Tradeable Future | 5.54 | 94.4550 | 5.5400 | 94.4550 | 5,000.00 |
| 20/12/2010 | JBAF On 16-February-11 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 5.4810 | 94.5200 | 2,500.00 |
| 20/12/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 5.47 | 94.5250 | 5.4710 | 94.5250 | 5,500.00 |
| 20/12/2010 | JBAF On 20-April-11 | | | Jibar Tradeable Future | 5.48 | 94.5300 | 5.4760 | 94.5300 | 2.00 |
| 20/12/2010 | JBAF On 18-May-11 | | | Jibar Tradeable Future | 5.48 | 94.5200 | 5.4810 | 94.5200 | 0.00 |
| 20/12/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 5.48 | 94.5100 | 5.4820 | 94.5100 | 4,500.00 |
| 20/12/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.64 | 94.3600 | 5.6390 | 94.3600 | 13,900.00 |
| 20/12/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.92 | 94.0900 | 5.9210 | 94.0900 | 5,200.00 |
| 20/12/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 6.19 | 93.8000 | 6.1920 | 93.8000 | 0.00 |
| 20/12/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 6.53 | 93.4800 | 6.5250 | 93.4800 | 100.00 |
| 20/12/2010 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 6.83 | 93.1750 | 6.8310 | 93.1750 | 40,100.00 |
| 20/12/2010 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 7.07 | 92.9840 | 7.0700 | 92.9840 | 0.00 |
| 20/12/2010 | JN02 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 20/12/2010 | JN05 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 20/12/2010 | JN10 On 03-February-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 20/12/2010 | OTH1 On 03-February-11 | | | Index Future | 338.42 | 337.6740 | 338.4200 | 337.6740 | 3.00 |
| 20/12/2010 | OTH1 On 05-May-11 | | | Index Future | 343.37 | 342.6150 | 343.3730 | 342.6150 | 0.00 |
| 20/12/2010 | R157 On 03-February-11 | | | Bond Future | 7.47 | 128.4475 | 7.4660 | 128.4475 | 7,886.00 |
| 20/12/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 20/12/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 2232 | 2 | 2232 | 2 | 0.00 |
| 20/12/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 20/12/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 20/12/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 20/12/2010 | R157 On 05-May-11 | | | Bond Future | 7.58 | 123.5133 | 7.5800 | 123.5133 | 705.00 |
| 20/12/2010 | R157 On 05-May-11 | 7.75 | Call | Bond Future | 1729 | 2 | 1729 | 2 | 0.00 |
| 20/12/2010 | R157 On 05-May-11 | 7.80 | Call | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 20/12/2010 | R157 On 05-May-11 | 7.70 | Call | Bond Future | 1609 | 2 | 1609 | 2 | 0.00 |
| 20/12/2010 | R157 On 05-May-11 | 7.65 | Call | Bond Future | 1494 | 1 | 1494 | 1 | 0.00 |
| 20/12/2010 | R157 On 05-May-11 | 7.65 | Put | Bond Future | 1205 | 1 | 1205 | 1 | 0.00 |
| 20/12/2010 | R157 On 05-May-11 | 7.70 | Put | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 20/12/2010 | R157 On 05-May-11 | 7.80 | Put | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 20/12/2010 | R157 On 05-May-11 | 7.75 | Put | Bond Future | 1030 | 1 | 1030 | 1 | 0.00 |
| 20/12/2010 | R157 On 04-August-11 | | | Bond Future | 7.71 | 125.3143 | 7.7130 | 125.3143 | 0.00 |
| 20/12/2010 | R157 On 04-August-11 | 7.50 | Call | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 20/12/2010 | R157 On 04-August-11 | 7.45 | Call | Bond Future | 1161 | 1 | 1161 | 1 | 0.00 |
| 20/12/2010 | R157 On 04-August-11 | 7.55 | Call | Bond Future | 1333 | 1 | 1333 | 1 | 0.00 |
| 20/12/2010 | R157 On 04-August-11 | 7.55 | Put | Bond Future | 1968 | 2 | 1968 | 2 | 0.00 |
| 20/12/2010 | R157 On 04-August-11 | 7.45 | Put | Bond Future | 2188 | 2 | 2188 | 2 | 0.00 |
| 20/12/2010 | R157 On 04-August-11 | 7.50 | Put | Bond Future | 2076 | 2 | 2076 | 2 | 0.00 |
| 20/12/2010 | R186 On 03-February-11 | | | Bond Future | 8.44 | 118.9902 | 8.4380 | 118.9902 | 25,674.00 |
| 20/12/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 5652 | 5 | 5652 | 5 | 0.00 |
| 20/12/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 6050 | 6 | 6050 | 6 | 0.00 |
| 20/12/2010 | R186 On 03-February-11 | 7.75 | Call | Bond Future | 137 | 0 | 137 | 0 | 3,000.00 |
| 20/12/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 5260 | 5 | 5260 | 5 | 0.00 |
| 20/12/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 408 | 0 | 408 | 0 | 0.00 |
| 20/12/2010 | R186 On 03-February-11 | 7.75 | Put | Bond Future | 7151 | 7 | 7151 | 7 | 0.00 |
| 20/12/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 20/12/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 20/12/2010 | R186 On 05-May-11 | | | Bond Future | 8.52 | 120.7324 | 8.5150 | 120.7324 | 0.00 |
| 20/12/2010 | R186 On 05-May-11 | 8.75 | Call | Bond Future | 4655 | 5 | 4655 | 5 | 0.00 |
| 20/12/2010 | R186 On 05-May-11 | 8.80 | Call | Bond Future | 4945 | 5 | 4945 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2010 | R186 On 05-May-11 | 8.70 | Call | Bond Future | 4373 | 4 | 4373 | 4 | 0.00 |
| 20/12/2010 | R186 On 05-May-11 | 8.00 | Call | Bond Future | 1394 | 1 | 1394 | 1 | 5,500.00 |
| 20/12/2010 | R186 On 05-May-11 | 8.70 | Put | Bond Future | 2617 | 3 | 2617 | 3 | 0.00 |
| 20/12/2010 | R186 On 05-May-11 | 8.00 | Put | Bond Future | 6492 | 7 | 6492 | 7 | 0.00 |
| 20/12/2010 | R186 On 05-May-11 | 8.80 | Put | Bond Future | 2256 | 2 | 2256 | 2 | 0.00 |
| 20/12/2010 | R186 On 05-May-11 | 8.75 | Put | Bond Future | 2431 | 3 | 2431 | 3 | 0.00 |
| 20/12/2010 | R186 On 04-August-11 | | | Bond Future | 8.60 | 117.2017 | 8.5980 | 117.2017 | 0.00 |
| 20/12/2010 | R186 On 04-August-11 | 8.25 | Call | Bond Future | 2952 | 3 | 2952 | 3 | 0.00 |
| 20/12/2010 | R186 On 04-August-11 | 8.30 | Call | Bond Future | 3150 | 3 | 3150 | 3 | 0.00 |
| 20/12/2010 | R186 On 04-August-11 | 8.20 | Call | Bond Future | 2761 | 3 | 2761 | 3 | 0.00 |
| 20/12/2010 | R186 On 04-August-11 | 8.20 | Put | Bond Future | 6598 | 7 | 6598 | 7 | 0.00 |
| 20/12/2010 | R186 On 04-August-11 | 8.30 | Put | Bond Future | 6006 | 6 | 6006 | 6 | 0.00 |
| 20/12/2010 | R186 On 04-August-11 | 8.25 | Put | Bond Future | 6297 | 6 | 6297 | 6 | 0.00 |
| 20/12/2010 | R201 On 03-February-11 | | | Bond Future | 7.25 | 106.0661 | 7.2450 | 106.0661 | 489.00 |
| 20/12/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 2569 | 2 | 2569 | 2 | 0.00 |
| 20/12/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 2729 | 3 | 2729 | 3 | 0.00 |
| 20/12/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 2410 | 2 | 2410 | 2 | 0.00 |
| 20/12/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 20/12/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 20/12/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 24 | 0 | 24 | 0 | 0.00 |
| 20/12/2010 | R201 On 05-May-11 | | | Bond Future | 7.35 | 107.6205 | 7.3540 | 107.6205 | 0.00 |
| 20/12/2010 | R201 On 05-May-11 | 7.75 | Call | Bond Future | 1749 | 2 | 1749 | 2 | 0.00 |
| 20/12/2010 | R201 On 05-May-11 | 7.70 | Call | Bond Future | 1639 | 2 | 1639 | 2 | 0.00 |
| 20/12/2010 | R201 On 05-May-11 | 7.80 | Call | Bond Future | 1863 | 2 | 1863 | 2 | 0.00 |
| 20/12/2010 | R201 On 05-May-11 | 7.80 | Put | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 20/12/2010 | R201 On 05-May-11 | 7.70 | Put | Bond Future | 536 | 1 | 536 | 1 | 0.00 |
| 20/12/2010 | R201 On 05-May-11 | 7.75 | Put | Bond Future | 487 | 1 | 487 | 1 | 0.00 |
| 20/12/2010 | R201 On 04-August-11 | | | Bond Future | 7.49 | 104.7785 | 7.4870 | 104.7785 | 0.00 |
| 20/12/2010 | R201 On 04-August-11 | 7.25 | Call | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 20/12/2010 | R201 On 04-August-11 | 7.20 | Call | Bond Future | 813 | 1 | 813 | 1 | 0.00 |
| 20/12/2010 | R201 On 04-August-11 | 7.30 | Call | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 20/12/2010 | R201 On 04-August-11 | 7.30 | Put | Bond Future | 1504 | 2 | 1504 | 2 | 0.00 |
| 20/12/2010 | R201 On 04-August-11 | 7.20 | Put | Bond Future | 1677 | 2 | 1677 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2010 | R201 On 04-August-11 | 7.25 | Put | Bond Future | 1589 | 2 | 1589 | 2 | 0.00 |
| 20/12/2010 | R202 On 03-February-11 | | | Bond Future | 0.38 | 167.7793 | 0.3760 | 167.7793 | 3,689.00 |
| 20/12/2010 | R202 On 03-February-11 | 3.05 | Call | Bond Future | 60642 | 61 | 60642 | 61 | 0.00 |
| 20/12/2010 | R202 On 03-February-11 | 3.10 | Call | Bond Future | 61489 | 61 | 61489 | 61 | 0.00 |
| 20/12/2010 | R202 On 03-February-11 | 3.00 | Call | Bond Future | 59786 | 60 | 59786 | 60 | 0.00 |
| 20/12/2010 | R202 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R202 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R202 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R202 On 05-May-11 | | | Bond Future | 0.30 | 170.2313 | 0.2980 | 170.2313 | 6,500.00 |
| 20/12/2010 | R202 On 05-May-11 | 2.05 | Call | Bond Future | 43572 | 44 | 43572 | 44 | 0.00 |
| 20/12/2010 | R202 On 05-May-11 | 2.10 | Call | Bond Future | 44600 | 45 | 44600 | 45 | 0.00 |
| 20/12/2010 | R202 On 05-May-11 | 2.00 | Call | Bond Future | 42533 | 43 | 42533 | 43 | 0.00 |
| 20/12/2010 | R202 On 05-May-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R202 On 05-May-11 | 2.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R202 On 05-May-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R203 On 03-February-11 | | | Bond Future | 8.08 | 104.0848 | 8.0750 | 104.0848 | 1,407.00 |
| 20/12/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 2371 | 2 | 2371 | 2 | 0.00 |
| 20/12/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 2576 | 3 | 2576 | 3 | 0.00 |
| 20/12/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 2172 | 2 | 2172 | 2 | 0.00 |
| 20/12/2010 | R203 On 03-February-11 | 8.00 | Call | Bond Future | 756 | 1 | 756 | 1 | 1,000.00 |
| 20/12/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 20/12/2010 | R203 On 03-February-11 | 8.00 | Put | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 20/12/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 20/12/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 20/12/2010 | R203 On 05-May-11 | | | Bond Future | 8.18 | 101.4474 | 8.1840 | 101.4474 | 0.00 |
| 20/12/2010 | R203 On 05-May-11 | 8.25 | Call | Bond Future | 1867 | 2 | 1867 | 2 | 0.00 |
| 20/12/2010 | R203 On 05-May-11 | 8.30 | Call | Bond Future | 2002 | 2 | 2002 | 2 | 0.00 |
| 20/12/2010 | R203 On 05-May-11 | 8.20 | Call | Bond Future | 1737 | 2 | 1737 | 2 | 0.00 |
| 20/12/2010 | R203 On 05-May-11 | 8.20 | Put | Bond Future | 1659 | 2 | 1659 | 2 | 0.00 |
| 20/12/2010 | R203 On 05-May-11 | 8.30 | Put | Bond Future | 1437 | 2 | 1437 | 2 | 0.00 |
| 20/12/2010 | R203 On 05-May-11 | 8.25 | Put | Bond Future | 1545 | 2 | 1545 | 2 | 0.00 |
| 20/12/2010 | R203 On 04-August-11 | | | Bond Future | 8.31 | 102.9234 | 8.3060 | 102.9234 | 0.00 |
| 20/12/2010 | R203 On 04-August-11 | 8.00 | Call | Bond Future | 1481 | 1 | 1481 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2010 | R203 On 04-August-11 | 8.05 | Call | Bond Future | 1582 | 2 | 1582 | 2 | 0.00 |
| 20/12/2010 | R203 On 04-August-11 | 7.95 | Call | Bond Future | 1384 | 1 | 1384 | 1 | 0.00 |
| 20/12/2010 | R203 On 04-August-11 | 7.95 | Put | Bond Future | 3076 | 3 | 3076 | 3 | 0.00 |
| 20/12/2010 | R203 On 04-August-11 | 8.05 | Put | Bond Future | 2795 | 3 | 2795 | 3 | 0.00 |
| 20/12/2010 | R203 On 04-August-11 | 8.00 | Put | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 20/12/2010 | R204 On 03-February-11 | | | Bond Future | 8.19 | 99.8617 | 8.1890 | 99.8617 | 1,926.00 |
| 20/12/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 2167 | 2 | 2167 | 2 | 0.00 |
| 20/12/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1964 | 2 | 1964 | 2 | 0.00 |
| 20/12/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 2379 | 2 | 2379 | 2 | 0.00 |
| 20/12/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 356 | 0 | 356 | 0 | 0.00 |
| 20/12/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 496 | 1 | 496 | 1 | 0.00 |
| 20/12/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 421 | 0 | 421 | 0 | 0.00 |
| 20/12/2010 | R204 On 05-May-11 | | | Bond Future | 8.29 | 101.3222 | 8.2910 | 101.3222 | 0.00 |
| 20/12/2010 | R204 On 05-May-11 | 8.50 | Call | Bond Future | 2589 | 3 | 2589 | 3 | 0.00 |
| 20/12/2010 | R204 On 05-May-11 | 8.45 | Call | Bond Future | 2427 | 2 | 2427 | 2 | 0.00 |
| 20/12/2010 | R204 On 05-May-11 | 8.55 | Call | Bond Future | 2756 | 3 | 2756 | 3 | 0.00 |
| 20/12/2010 | R204 On 05-May-11 | 8.55 | Put | Bond Future | 1342 | 1 | 1342 | 1 | 0.00 |
| 20/12/2010 | R204 On 05-May-11 | 8.45 | Put | Bond Future | 1556 | 2 | 1556 | 2 | 0.00 |
| 20/12/2010 | R204 On 05-May-11 | 8.50 | Put | Bond Future | 1446 | 2 | 1446 | 2 | 0.00 |
| 20/12/2010 | R204 On 04-August-11 | | | Bond Future | 8.40 | 98.7688 | 8.4040 | 98.7688 | 0.00 |
| 20/12/2010 | R204 On 04-August-11 | 8.00 | Call | Bond Future | 1525 | 1 | 1525 | 1 | 0.00 |
| 20/12/2010 | R204 On 04-August-11 | 7.95 | Call | Bond Future | 1423 | 1 | 1423 | 1 | 0.00 |
| 20/12/2010 | R204 On 04-August-11 | 8.05 | Call | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 20/12/2010 | R204 On 04-August-11 | 8.05 | Put | Bond Future | 3544 | 4 | 3544 | 4 | 0.00 |
| 20/12/2010 | R204 On 04-August-11 | 7.95 | Put | Bond Future | 3884 | 4 | 3884 | 4 | 0.00 |
| 20/12/2010 | R204 On 04-August-11 | 8.00 | Put | Bond Future | 3711 | 4 | 3711 | 4 | 0.00 |
| 20/12/2010 | R206 On 03-February-11 | | | Bond Future | 6.89 | 102.0143 | 6.8900 | 102.0143 | 0.00 |
| 20/12/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 2883 | 3 | 2883 | 3 | 0.00 |
| 20/12/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 3010 | 3 | 3010 | 3 | 0.00 |
| 20/12/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 20/12/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 20/12/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 20/12/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2010 | R206 On 05-May-11 | | | Bond Future | 7.00 | 103.5058 | 6.9960 | 103.5058 | 0.00 |
| 20/12/2010 | R206 On 05-May-11 | 7.50 | Call | Bond Future | 1521 | 1 | 1521 | 1 | 0.00 |
| 20/12/2010 | R206 On 05-May-11 | 7.55 | Call | Bond Future | 1611 | 2 | 1611 | 2 | 0.00 |
| 20/12/2010 | R206 On 05-May-11 | 7.45 | Call | Bond Future | 1433 | 1 | 1433 | 1 | 0.00 |
| 20/12/2010 | R206 On 05-May-11 | 7.45 | Put | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 20/12/2010 | R206 On 05-May-11 | 7.55 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 20/12/2010 | R206 On 05-May-11 | 7.50 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 20/12/2010 | R206 On 04-August-11 | | | Bond Future | 7.13 | 101.2503 | 7.1340 | 101.2503 | 0.00 |
| 20/12/2010 | R206 On 04-August-11 | 7.00 | Call | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 20/12/2010 | R206 On 04-August-11 | 7.05 | Call | Bond Future | 789 | 1 | 789 | 1 | 0.00 |
| 20/12/2010 | R206 On 04-August-11 | 6.95 | Call | Bond Future | 687 | 1 | 687 | 1 | 0.00 |
| 20/12/2010 | R206 On 04-August-11 | 6.95 | Put | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 20/12/2010 | R206 On 04-August-11 | 7.05 | Put | Bond Future | 975 | 1 | 975 | 1 | 0.00 |
| 20/12/2010 | R206 On 04-August-11 | 7.00 | Put | Bond Future | 1034 | 1 | 1034 | 1 | 0.00 |
| 20/12/2010 | R207 On 03-February-11 | | | Bond Future | 8.28 | 93.9572 | 8.2760 | 93.9572 | 800.00 |
| 20/12/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 20/12/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 2801 | 3 | 2801 | 3 | 0.00 |
| 20/12/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 3281 | 3 | 3281 | 3 | 0.00 |
| 20/12/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 217 | 0 | 217 | 0 | 0.00 |
| 20/12/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 20/12/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 20/12/2010 | R207 On 05-May-11 | | | Bond Future | 8.37 | 95.3314 | 8.3720 | 95.3314 | 0.00 |
| 20/12/2010 | R207 On 05-May-11 | 8.50 | Call | Bond Future | 2475 | 2 | 2475 | 2 | 0.00 |
| 20/12/2010 | R207 On 05-May-11 | 8.45 | Call | Bond Future | 2314 | 2 | 2314 | 2 | 0.00 |
| 20/12/2010 | R207 On 05-May-11 | 8.55 | Call | Bond Future | 2642 | 3 | 2642 | 3 | 0.00 |
| 20/12/2010 | R207 On 05-May-11 | 8.55 | Put | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 20/12/2010 | R207 On 05-May-11 | 8.45 | Put | Bond Future | 1862 | 2 | 1862 | 2 | 0.00 |
| 20/12/2010 | R207 On 05-May-11 | 8.50 | Put | Bond Future | 1734 | 2 | 1734 | 2 | 0.00 |
| 20/12/2010 | R207 On 04-August-11 | | | Bond Future | 8.48 | 93.0820 | 8.4780 | 93.0820 | 0.00 |
| 20/12/2010 | R207 On 04-August-11 | 8.25 | Call | Bond Future | 2039 | 2 | 2039 | 2 | 0.00 |
| 20/12/2010 | R207 On 04-August-11 | 8.20 | Call | Bond Future | 1915 | 2 | 1915 | 2 | 0.00 |
| 20/12/2010 | R207 On 04-August-11 | 8.30 | Call | Bond Future | 2168 | 2 | 2168 | 2 | 0.00 |
| 20/12/2010 | R207 On 04-August-11 | 8.30 | Put | Bond Future | 3182 | 3 | 3182 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2010 | R207 On 04-August-11 | 8.20 | Put | Bond Future | 3506 | 4 | 3506 | 4 | 0.00 |
| 20/12/2010 | R207 On 04-August-11 | 8.25 | Put | Bond Future | 3341 | 3 | 3341 | 3 | 0.00 |
| 20/12/2010 | R208 On 03-February-11 | | | Bond Future | 8.30 | 91.8080 | 8.2980 | 91.8080 | 5,598.00 |
| 20/12/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 3095 | 3 | 3095 | 3 | 0.00 |
| 20/12/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 3347 | 3 | 3347 | 3 | 0.00 |
| 20/12/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 2850 | 3 | 2850 | 3 | 0.00 |
| 20/12/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 362 | 0 | 362 | 0 | 0.00 |
| 20/12/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 254 | 0 | 254 | 0 | 0.00 |
| 20/12/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 304 | 0 | 304 | 0 | 0.00 |
| 20/12/2010 | R208 On 05-May-11 | | | Bond Future | 8.38 | 89.7570 | 8.3830 | 89.7570 | 0.00 |
| 20/12/2010 | R208 On 05-May-11 | 8.50 | Call | Bond Future | 2557 | 3 | 2557 | 3 | 0.00 |
| 20/12/2010 | R208 On 05-May-11 | 8.55 | Call | Bond Future | 2732 | 3 | 2732 | 3 | 0.00 |
| 20/12/2010 | R208 On 05-May-11 | 8.45 | Call | Bond Future | 2388 | 2 | 2388 | 2 | 0.00 |
| 20/12/2010 | R208 On 05-May-11 | 8.45 | Put | Bond Future | 1976 | 2 | 1976 | 2 | 0.00 |
| 20/12/2010 | R208 On 05-May-11 | 8.55 | Put | Bond Future | 1710 | 2 | 1710 | 2 | 0.00 |
| 20/12/2010 | R208 On 05-May-11 | 8.50 | Put | Bond Future | 1840 | 2 | 1840 | 2 | 0.00 |
| 20/12/2010 | R208 On 04-August-11 | | | Bond Future | 8.48 | 91.0667 | 8.4760 | 91.0667 | 0.00 |
| 20/12/2010 | R208 On 04-August-11 | 8.25 | Call | Bond Future | 2156 | 2 | 2156 | 2 | 0.00 |
| 20/12/2010 | R208 On 04-August-11 | 8.30 | Call | Bond Future | 2293 | 2 | 2293 | 2 | 0.00 |
| 20/12/2010 | R208 On 04-August-11 | 8.20 | Call | Bond Future | 2023 | 2 | 2023 | 2 | 0.00 |
| 20/12/2010 | R208 On 04-August-11 | 8.20 | Put | Bond Future | 3705 | 4 | 3705 | 4 | 0.00 |
| 20/12/2010 | R208 On 04-August-11 | 8.30 | Put | Bond Future | 3361 | 3 | 3361 | 3 | 0.00 |
| 20/12/2010 | R208 On 04-August-11 | 8.25 | Put | Bond Future | 3530 | 4 | 3530 | 4 | 0.00 |
| 20/12/2010 | R209 On 03-February-11 | | | Bond Future | 8.41 | 79.5356 | 8.4140 | 79.5356 | 22,601.00 |
| 20/12/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 5028 | 5 | 5028 | 5 | 0.00 |
| 20/12/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 4697 | 5 | 4697 | 5 | 0.00 |
| 20/12/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 5362 | 5 | 5362 | 5 | 0.00 |
| 20/12/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 245 | 0 | 245 | 0 | 0.00 |
| 20/12/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 20/12/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 20/12/2010 | R209 On 05-May-11 | | | Bond Future | 8.47 | 77.5517 | 8.4710 | 77.5517 | 0.00 |
| 20/12/2010 | R209 On 05-May-11 | 8.50 | Call | Bond Future | 3138 | 3 | 3138 | 3 | 0.00 |
| 20/12/2010 | R209 On 05-May-11 | 8.55 | Call | Bond Future | 3359 | 3 | 3359 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2010 | R209 On 05-May-11 | 8.45 | Call | Bond Future | 2924 | 3 | 2924 | 3 | 0.00 |
| 20/12/2010 | R209 On 05-May-11 | 8.45 | Put | Bond Future | 3101 | 3 | 3101 | 3 | 0.00 |
| 20/12/2010 | R209 On 05-May-11 | 8.55 | Put | Bond Future | 2700 | 3 | 2700 | 3 | 0.00 |
| 20/12/2010 | R209 On 05-May-11 | 8.50 | Put | Bond Future | 2895 | 3 | 2895 | 3 | 0.00 |
| 20/12/2010 | R209 On 04-August-11 | | | Bond Future | 8.53 | 78.6847 | 8.5310 | 78.6847 | 0.00 |
| 20/12/2010 | R209 On 04-August-11 | 8.50 | Call | Bond Future | 3773 | 4 | 3773 | 4 | 0.00 |
| 20/12/2010 | R209 On 04-August-11 | 8.55 | Call | Bond Future | 3985 | 4 | 3985 | 4 | 0.00 |
| 20/12/2010 | R209 On 04-August-11 | 8.45 | Call | Bond Future | 3567 | 3 | 3567 | 3 | 0.00 |
| 20/12/2010 | R209 On 04-August-11 | 10.10 | Call | Bond Future | 12078 | 12 | 12078 | 12 | 0.00 |
| 20/12/2010 | R209 On 04-August-11 | 10.10 | Put | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 20/12/2010 | R209 On 04-August-11 | 8.45 | Put | Bond Future | 4244 | 4 | 4244 | 4 | 0.00 |
| 20/12/2010 | R209 On 04-August-11 | 8.55 | Put | Bond Future | 3828 | 4 | 3828 | 4 | 0.00 |
| 20/12/2010 | R209 On 04-August-11 | 8.50 | Put | Bond Future | 4031 | 4 | 4031 | 4 | 0.00 |
| 20/12/2010 | R210 On 03-February-11 | | | Bond Future | 0.96 | 126.8869 | 0.9550 | 126.8869 | 2.00 |
| 20/12/2010 | R210 On 03-February-11 | 3.10 | Call | Bond Future | 32563 | 33 | 32563 | 33 | 0.00 |
| 20/12/2010 | R210 On 03-February-11 | 3.15 | Call | Bond Future | 33195 | 33 | 33195 | 33 | 0.00 |
| 20/12/2010 | R210 On 03-February-11 | 3.05 | Call | Bond Future | 31925 | 32 | 31925 | 32 | 0.00 |
| 20/12/2010 | R210 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R210 On 03-February-11 | 3.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R210 On 03-February-11 | 3.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R211 On 03-February-11 | | | Bond Future | 1.76 | 104.2423 | 1.7590 | 104.2423 | 589.00 |
| 20/12/2010 | R211 On 03-February-11 | 2.50 | Call | Bond Future | 4187 | 4 | 4187 | 4 | 0.00 |
| 20/12/2010 | R211 On 03-February-11 | 2.55 | Call | Bond Future | 4463 | 4 | 4463 | 4 | 0.00 |
| 20/12/2010 | R211 On 03-February-11 | 2.45 | Call | Bond Future | 3911 | 4 | 3911 | 4 | 0.00 |
| 20/12/2010 | R211 On 03-February-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R211 On 03-February-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R211 On 03-February-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R212 On 03-February-11 | | | Bond Future | 2.48 | 102.6898 | 2.4750 | 102.6898 | 2,518.00 |
| 20/12/2010 | R212 On 03-February-11 | 3.00 | Call | Bond Future | 4953 | 5 | 4953 | 5 | 0.00 |
| 20/12/2010 | R212 On 03-February-11 | 3.05 | Call | Bond Future | 5410 | 5 | 5410 | 5 | 0.00 |
| 20/12/2010 | R212 On 03-February-11 | 2.95 | Call | Bond Future | 4493 | 4 | 4493 | 4 | 0.00 |
| 20/12/2010 | R212 On 03-February-11 | 2.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R212 On 03-February-11 | 3.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/12/2010 | R212 On 03-February-11 | 3.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R213 On 03-February-11 | | | Bond Future | 8.49 | 88.6554 | 8.4890 | 88.6554 | 0.00 |
| 20/12/2010 | R213 On 03-February-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R213 On 03-February-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R213 On 03-February-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R213 On 03-February-11 | 7.95 | Put | Bond Future | 4783 | 5 | 4783 | 5 | 0.00 |
| 20/12/2010 | R213 On 03-February-11 | 8.05 | Put | Bond Future | 3866 | 4 | 3866 | 4 | 0.00 |
| 20/12/2010 | R213 On 03-February-11 | 8.00 | Put | Bond Future | 4322 | 5 | 4322 | 5 | 0.00 |
| 20/12/2010 | R213 On 05-May-11 | | | Bond Future | 8.55 | 86.4140 | 8.5520 | 86.4140 | 0.00 |
| 20/12/2010 | R213 On 05-May-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R213 On 05-May-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R213 On 05-May-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R213 On 05-May-11 | 8.05 | Put | Bond Future | 4382 | 5 | 4382 | 5 | 0.00 |
| 20/12/2010 | R213 On 05-May-11 | 7.95 | Put | Bond Future | 5295 | 6 | 5295 | 6 | 0.00 |
| 20/12/2010 | R213 On 05-May-11 | 8.00 | Put | Bond Future | 4837 | 5 | 4837 | 5 | 0.00 |
| 20/12/2010 | R213 On 04-August-11 | | | Bond Future | 8.62 | 87.6754 | 8.6200 | 87.6754 | 0.00 |
| 20/12/2010 | R213 On 04-August-11 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R213 On 04-August-11 | 8.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R213 On 04-August-11 | 7.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/12/2010 | R213 On 04-August-11 | 7.95 | Put | Bond Future | 5838 | 6 | 5838 | 6 | 0.00 |
| 20/12/2010 | R213 On 04-August-11 | 8.05 | Put | Bond Future | 4930 | 5 | 4930 | 5 | 0.00 |
| 20/12/2010 | R213 On 04-August-11 | 8.00 | Put | Bond Future | 5382 | 6 | 5382 | 6 | 0.00 |
| 20/12/2010 | TRT1 On 03-February-11 | | | Index Future | 339.99 | 339.2720 | 339.9930 | 339.2720 | 100.00 |
| 20/12/2010 | TRT1 On 05-May-11 | | | Index Future | 344.62 | 343.8910 | 344.6220 | 343.8910 | 0.00 |