



Derivatives Monthly Statistics Report

For June 2010

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

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

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

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 236 | 0 | 236 | 0 | 1,300.00 |
| 01/06/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 3273 | 3 | 3273 | 3 | 0.00 |
| 01/06/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 101 | 0 | 101 | 0 | 3,000.00 |
| 01/06/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 1035 | 1 | 1035 | 1 | 0.00 |
| 01/06/2010 | R186 On 04-November-10 | | | Bond Future | 9.05 | 116.1800 | 9.0540 | 116.1800 | 0.00 |
| 01/06/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 4358 | 4 | 4358 | 4 | 0.00 |
| 01/06/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 4627 | 5 | 4627 | 5 | 0.00 |
| 01/06/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 2071 | 2 | 2071 | 2 | 9,800.00 |
| 01/06/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 01/06/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 01/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 4903 | 5 | 4903 | 5 | 0.00 |
| 01/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2410 | 2 | 2410 | 2 | 0.00 |
| 01/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2587 | 3 | 2587 | 3 | 0.00 |
| 01/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.10 | 113.0171 | 9.1040 | 113.0171 | 0.00 |
| 01/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3640 | 4 | 3640 | 4 | 0.00 |
| 01/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3869 | 4 | 3869 | 4 | 0.00 |
| 01/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3419 | 3 | 3419 | 3 | 0.00 |
| 01/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 4821 | 5 | 4821 | 5 | 0.00 |
| 01/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4358 | 4 | 4358 | 4 | 0.00 |
| 01/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 4584 | 5 | 4584 | 5 | 0.00 |
| 01/06/2010 | R201 On 05-August-10 | | | Bond Future | 8.02 | 103.7634 | 8.0230 | 103.7634 | 1,174.00 |
| 01/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 3537 | 3 | 3537 | 3 | 0.00 |
| 01/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 01/06/2010 | R201 On 04-November-10 | | | Bond Future | 8.11 | 105.4979 | 8.1090 | 105.4979 | 0.00 |
| 01/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 1957 | 2 | 1957 | 2 | 0.00 |
| 01/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 01/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 01/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 01/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 01/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 604 | 1 | 604 | 1 | 0.00 |
| 01/06/2010 | R201 On 03-February-11 | | | Bond Future | 8.17 | 103.0142 | 8.1660 | 103.0142 | 0.00 |
| 01/06/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1016 | 1 | 1016 | 1 | 0.00 |
| 01/06/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 940 | 1 | 940 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/06/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 01/06/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1480 | 2 | 1480 | 2 | 0.00 |
| 01/06/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 1656 | 2 | 1656 | 2 | 0.00 |
| 01/06/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1565 | 2 | 1565 | 2 | 0.00 |
| 01/06/2010 | R203 On 05-August-10 | | | Bond Future | 8.66 | 101.0633 | 8.6640 | 101.0633 | 3,767.00 |
| 01/06/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 3155 | 3 | 3155 | 3 | 0.00 |
| 01/06/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 01/06/2010 | R203 On 04-November-10 | | | Bond Future | 8.75 | 98.5896 | 8.7530 | 98.5896 | 0.00 |
| 01/06/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 3269 | 3 | 3269 | 3 | 0.00 |
| 01/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 3094 | 3 | 3094 | 3 | 0.00 |
| 01/06/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3447 | 3 | 3447 | 3 | 0.00 |
| 01/06/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 764 | 1 | 764 | 1 | 0.00 |
| 01/06/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 01/06/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 828 | 1 | 828 | 1 | 0.00 |
| 01/06/2010 | R203 On 03-February-11 | | | Bond Future | 8.82 | 100.4064 | 8.8240 | 100.4064 | 0.00 |
| 01/06/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1381 | 1 | 1381 | 1 | 0.00 |
| 01/06/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1487 | 1 | 1487 | 1 | 0.00 |
| 01/06/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1280 | 1 | 1280 | 1 | 0.00 |
| 01/06/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 3110 | 3 | 3110 | 3 | 0.00 |
| 01/06/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 2823 | 3 | 2823 | 3 | 0.00 |
| 01/06/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 2964 | 3 | 2964 | 3 | 0.00 |
| 01/06/2010 | R204 On 05-August-10 | | | Bond Future | 8.72 | 96.7775 | 8.7190 | 96.7775 | 2,664.00 |
| 01/06/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 3234 | 3 | 3234 | 3 | 0.00 |
| 01/06/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 01/06/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 1223 | 1 | 1223 | 1 | 650.00 |
| 01/06/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 271 | 0 | 271 | 0 | 780.00 |
| 01/06/2010 | R204 On 04-November-10 | | | Bond Future | 8.80 | 98.3957 | 8.7990 | 98.3957 | 0.00 |
| 01/06/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3414 | 3 | 3414 | 3 | 0.00 |
| 01/06/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3609 | 4 | 3609 | 4 | 0.00 |
| 01/06/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 3228 | 3 | 3228 | 3 | 0.00 |
| 01/06/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 01/06/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 880 | 1 | 880 | 1 | 0.00 |
| 01/06/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 953 | 1 | 953 | 1 | 0.00 |

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

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

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

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

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

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

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

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

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

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

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 679 | 1 | 679 | 1 | 0.00 |
| 03/06/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 03/06/2010 | R157 On 03-February-11 | | | Bond Future | 8.18 | 125.4284 | 8.1770 | 125.4284 | 0.00 |
| 03/06/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1107 | 1 | 1107 | 1 | 0.00 |
| 03/06/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1199 | 1 | 1199 | 1 | 0.00 |
| 03/06/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1018 | 1 | 1018 | 1 | 0.00 |
| 03/06/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 2413 | 2 | 2413 | 2 | 0.00 |
| 03/06/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 2165 | 2 | 2165 | 2 | 0.00 |
| 03/06/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 2288 | 2 | 2288 | 2 | 0.00 |
| 03/06/2010 | R186 On 05-August-10 | | | Bond Future | 8.98 | 114.4750 | 8.9760 | 114.4750 | 20,528.00 |
| 03/06/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 3477 | 4 | 3477 | 4 | 0.00 |
| 03/06/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 9046 | 9 | 9046 | 9 | 0.00 |
| 03/06/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 1033 | 1 | 1033 | 1 | 1,300.00 |
| 03/06/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 7083 | 7 | 7083 | 7 | 0.00 |
| 03/06/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 211 | 0 | 211 | 0 | 1,300.00 |
| 03/06/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 3165 | 3 | 3165 | 3 | 0.00 |
| 03/06/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 88 | 0 | 88 | 0 | 3,000.00 |
| 03/06/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 970 | 1 | 970 | 1 | 0.00 |
| 03/06/2010 | R186 On 04-November-10 | | | Bond Future | 9.04 | 116.3724 | 9.0410 | 116.3724 | 0.00 |
| 03/06/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 4408 | 4 | 4408 | 4 | 0.00 |
| 03/06/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 4679 | 5 | 4679 | 5 | 0.00 |
| 03/06/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 2097 | 2 | 2097 | 2 | 9,800.00 |
| 03/06/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 4140 | 4 | 4140 | 4 | 0.00 |
| 03/06/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 2698 | 3 | 2698 | 3 | 0.00 |
| 03/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 4810 | 5 | 4810 | 5 | 0.00 |
| 03/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2343 | 2 | 2343 | 2 | 0.00 |
| 03/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2518 | 2 | 2518 | 2 | 0.00 |
| 03/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.09 | 113.2068 | 9.0900 | 113.2068 | 0.00 |
| 03/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3684 | 4 | 3684 | 4 | 0.00 |
| 03/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3462 | 4 | 3462 | 4 | 0.00 |
| 03/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3916 | 4 | 3916 | 4 | 0.00 |
| 03/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4278 | 4 | 4278 | 4 | 0.00 |
| 03/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 4737 | 5 | 4737 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 4501 | 4 | 4501 | 4 | 0.00 |
| 03/06/2010 | R201 On 05-August-10 | | | Bond Future | 7.99 | 103.9584 | 7.9880 | 103.9584 | 1,174.00 |
| 03/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 3662 | 4 | 3662 | 4 | 0.00 |
| 03/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 03/06/2010 | R201 On 04-November-10 | | | Bond Future | 8.07 | 105.6899 | 8.0710 | 105.6899 | 0.00 |
| 03/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 2043 | 2 | 2043 | 2 | 0.00 |
| 03/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 2168 | 2 | 2168 | 2 | 0.00 |
| 03/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 1920 | 2 | 1920 | 2 | 0.00 |
| 03/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 606 | 1 | 606 | 1 | 0.00 |
| 03/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 511 | 1 | 511 | 1 | 0.00 |
| 03/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 557 | 1 | 557 | 1 | 0.00 |
| 03/06/2010 | R201 On 03-February-11 | | | Bond Future | 8.13 | 103.1925 | 8.1260 | 103.1925 | 0.00 |
| 03/06/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1070 | 1 | 1070 | 1 | 0.00 |
| 03/06/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 03/06/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 991 | 1 | 991 | 1 | 0.00 |
| 03/06/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 1575 | 2 | 1575 | 2 | 0.00 |
| 03/06/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1404 | 1 | 1404 | 1 | 0.00 |
| 03/06/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1487 | 1 | 1487 | 1 | 0.00 |
| 03/06/2010 | R203 On 05-August-10 | | | Bond Future | 8.65 | 101.1817 | 8.6500 | 101.1817 | 3,767.00 |
| 03/06/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 3208 | 3 | 3208 | 3 | 0.00 |
| 03/06/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 03/06/2010 | R203 On 04-November-10 | | | Bond Future | 8.74 | 98.6993 | 8.7390 | 98.6993 | 0.00 |
| 03/06/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 3309 | 3 | 3309 | 3 | 0.00 |
| 03/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 3132 | 3 | 3132 | 3 | 0.00 |
| 03/06/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3489 | 3 | 3489 | 3 | 0.00 |
| 03/06/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 736 | 1 | 736 | 1 | 0.00 |
| 03/06/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 03/06/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 798 | 1 | 798 | 1 | 0.00 |
| 03/06/2010 | R203 On 03-February-11 | | | Bond Future | 8.81 | 100.5031 | 8.8090 | 100.5031 | 0.00 |
| 03/06/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1401 | 1 | 1401 | 1 | 0.00 |
| 03/06/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1300 | 1 | 1300 | 1 | 0.00 |
| 03/06/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1508 | 1 | 1508 | 1 | 0.00 |
| 03/06/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 2772 | 3 | 2772 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/06/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 03/06/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 2911 | 3 | 2911 | 3 | 0.00 |
| 03/06/2010 | R204 On 05-August-10 | | | Bond Future | 8.70 | 97.0224 | 8.6950 | 97.0224 | 2,664.00 |
| 03/06/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 3338 | 3 | 3338 | 3 | 0.00 |
| 03/06/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 1166 | 1 | 1166 | 1 | 0.00 |
| 03/06/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 1137 | 1 | 1137 | 1 | 650.00 |
| 03/06/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 238 | 0 | 238 | 0 | 780.00 |
| 03/06/2010 | R204 On 04-November-10 | | | Bond Future | 8.77 | 98.6343 | 8.7740 | 98.6343 | 0.00 |
| 03/06/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3501 | 4 | 3501 | 4 | 0.00 |
| 03/06/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3699 | 4 | 3699 | 4 | 0.00 |
| 03/06/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 3313 | 3 | 3313 | 3 | 0.00 |
| 03/06/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 03/06/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 03/06/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 901 | 1 | 901 | 1 | 0.00 |
| 03/06/2010 | R204 On 03-February-11 | | | Bond Future | 8.83 | 96.3970 | 8.8340 | 96.3970 | 0.00 |
| 03/06/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1517 | 2 | 1517 | 2 | 0.00 |
| 03/06/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1633 | 2 | 1633 | 2 | 0.00 |
| 03/06/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1406 | 1 | 1406 | 1 | 0.00 |
| 03/06/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 3516 | 4 | 3516 | 4 | 0.00 |
| 03/06/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 3188 | 3 | 3188 | 3 | 0.00 |
| 03/06/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 3349 | 3 | 3349 | 3 | 0.00 |
| 03/06/2010 | R206 On 05-August-10 | | | Bond Future | 7.93 | 99.2464 | 7.9270 | 99.2464 | 0.00 |
| 03/06/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 3092 | 3 | 3092 | 3 | 0.00 |
| 03/06/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 03/06/2010 | R206 On 04-November-10 | | | Bond Future | 8.02 | 100.8965 | 8.0200 | 100.8965 | 0.00 |
| 03/06/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 1693 | 2 | 1693 | 2 | 0.00 |
| 03/06/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1593 | 2 | 1593 | 2 | 0.00 |
| 03/06/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 1795 | 2 | 1795 | 2 | 0.00 |
| 03/06/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 03/06/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 424 | 0 | 424 | 0 | 0.00 |
| 03/06/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 390 | 0 | 390 | 0 | 0.00 |
| 03/06/2010 | R206 On 03-February-11 | | | Bond Future | 8.08 | 98.9622 | 8.0810 | 98.9622 | 0.00 |
| 03/06/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 888 | 1 | 888 | 1 | 0.00 |

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

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

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

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 5537 | 5 | 5537 | 5 | 0.00 |
| 04/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2795 | 2 | 2795 | 2 | 0.00 |
| 04/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2992 | 3 | 2992 | 3 | 0.00 |
| 04/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.22 | 113.1164 | 9.2200 | 113.1164 | 0.00 |
| 04/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3136 | 4 | 3136 | 4 | 0.00 |
| 04/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 04/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3347 | 4 | 3347 | 4 | 0.00 |
| 04/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4875 | 4 | 4875 | 4 | 0.00 |
| 04/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 5376 | 5 | 5376 | 5 | 0.00 |
| 04/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 5119 | 5 | 5119 | 5 | 0.00 |
| 04/06/2010 | R201 On 05-August-10 | | | Bond Future | 8.09 | 103.9621 | 8.0910 | 103.9621 | 1,174.00 |
| 04/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 3292 | 4 | 3292 | 4 | 0.00 |
| 04/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 04/06/2010 | R201 On 04-November-10 | | | Bond Future | 8.18 | 105.6934 | 8.1830 | 105.6934 | 0.00 |
| 04/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 1774 | 2 | 1774 | 2 | 0.00 |
| 04/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 1660 | 2 | 1660 | 2 | 0.00 |
| 04/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 04/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 626 | 1 | 626 | 1 | 0.00 |
| 04/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 04/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 679 | 1 | 679 | 1 | 0.00 |
| 04/06/2010 | R201 On 03-February-11 | | | Bond Future | 8.25 | 103.1958 | 8.2450 | 103.1958 | 0.00 |
| 04/06/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 04/06/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 04/06/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 828 | 1 | 828 | 1 | 0.00 |
| 04/06/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 1804 | 2 | 1804 | 2 | 0.00 |
| 04/06/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1617 | 1 | 1617 | 1 | 0.00 |
| 04/06/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1709 | 1 | 1709 | 1 | 0.00 |
| 04/06/2010 | R203 On 05-August-10 | | | Bond Future | 8.79 | 101.2383 | 8.7930 | 101.2383 | 3,767.00 |
| 04/06/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 2585 | 3 | 2585 | 3 | 0.00 |
| 04/06/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 04/06/2010 | R203 On 04-November-10 | | | Bond Future | 8.89 | 98.7543 | 8.8890 | 98.7543 | 0.00 |
| 04/06/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 2787 | 3 | 2787 | 3 | 0.00 |
| 04/06/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 2625 | 3 | 2625 | 3 | 0.00 |
| 04/06/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 1102 | 1 | 1102 | 1 | 0.00 |
| 04/06/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 04/06/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 1022 | 1 | 1022 | 1 | 0.00 |
| 04/06/2010 | R203 On 03-February-11 | | | Bond Future | 8.97 | 100.5611 | 8.9670 | 100.5611 | 0.00 |
| 04/06/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1118 | 1 | 1118 | 1 | 0.00 |
| 04/06/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 04/06/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1211 | 2 | 1211 | 2 | 0.00 |
| 04/06/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 04/06/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 3549 | 3 | 3549 | 3 | 0.00 |
| 04/06/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 3389 | 3 | 3389 | 3 | 0.00 |
| 04/06/2010 | R204 On 05-August-10 | | | Bond Future | 8.85 | 97.0281 | 8.8490 | 97.0281 | 2,664.00 |
| 04/06/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 2618 | 3 | 2618 | 3 | 0.00 |
| 04/06/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 764 | 1 | 764 | 1 | 0.00 |
| 04/06/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 1609 | 1 | 1609 | 1 | 650.00 |
| 04/06/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 391 | 0 | 391 | 0 | 780.00 |
| 04/06/2010 | R204 On 04-November-10 | | | Bond Future | 8.93 | 98.6398 | 8.9340 | 98.6398 | 0.00 |
| 04/06/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 2893 | 4 | 2893 | 4 | 0.00 |
| 04/06/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 2722 | 3 | 2722 | 3 | 0.00 |
| 04/06/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3074 | 4 | 3074 | 4 | 0.00 |
| 04/06/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 04/06/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 1275 | 1 | 1275 | 1 | 0.00 |
| 04/06/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 1177 | 1 | 1177 | 1 | 0.00 |
| 04/06/2010 | R204 On 03-February-11 | | | Bond Future | 9.00 | 96.4024 | 9.0010 | 96.4024 | 0.00 |
| 04/06/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1190 | 2 | 1190 | 2 | 0.00 |
| 04/06/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1290 | 2 | 1290 | 2 | 0.00 |
| 04/06/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 04/06/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 4106 | 4 | 4106 | 4 | 0.00 |
| 04/06/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 3745 | 3 | 3745 | 3 | 0.00 |
| 04/06/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 3922 | 3 | 3922 | 3 | 0.00 |
| 04/06/2010 | R206 On 05-August-10 | | | Bond Future | 8.04 | 99.2815 | 8.0430 | 99.2815 | 0.00 |
| 04/06/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 2760 | 3 | 2760 | 3 | 0.00 |
| 04/06/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | R206 On 04-November-10 | | | Bond Future | 8.15 | 100.9321 | 8.1460 | 100.9321 | 0.00 |
| 04/06/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 1450 | 2 | 1450 | 2 | 0.00 |
| 04/06/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 1545 | 2 | 1545 | 2 | 0.00 |
| 04/06/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1358 | 2 | 1358 | 2 | 0.00 |
| 04/06/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 534 | 0 | 534 | 0 | 0.00 |
| 04/06/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 451 | 0 | 451 | 0 | 0.00 |
| 04/06/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 491 | 0 | 491 | 0 | 0.00 |
| 04/06/2010 | R206 On 03-February-11 | | | Bond Future | 8.22 | 98.9977 | 8.2180 | 98.9977 | 0.00 |
| 04/06/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 04/06/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 04/06/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 788 | 1 | 788 | 1 | 0.00 |
| 04/06/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 1215 | 1 | 1215 | 1 | 0.00 |
| 04/06/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 1360 | 1 | 1360 | 1 | 0.00 |
| 04/06/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 1286 | 1 | 1286 | 1 | 0.00 |
| 04/06/2010 | R207 On 05-August-10 | | | Bond Future | 8.89 | 91.0737 | 8.8850 | 91.0737 | 3,941.00 |
| 04/06/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 3709 | 4 | 3709 | 4 | 0.00 |
| 04/06/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 2539 | 3 | 2539 | 3 | 0.00 |
| 04/06/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 109 | 0 | 109 | 0 | 250.00 |
| 04/06/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 429 | 0 | 429 | 0 | 100.00 |
| 04/06/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 3938 | 3 | 3938 | 3 | 0.00 |
| 04/06/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 191 | 0 | 191 | 0 | 150.00 |
| 04/06/2010 | R207 On 04-November-10 | | | Bond Future | 8.96 | 92.5855 | 8.9620 | 92.5855 | 0.00 |
| 04/06/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 2963 | 4 | 2963 | 4 | 0.00 |
| 04/06/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 2783 | 3 | 2783 | 3 | 0.00 |
| 04/06/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3148 | 4 | 3148 | 4 | 0.00 |
| 04/06/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 1233 | 1 | 1233 | 1 | 0.00 |
| 04/06/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 1429 | 1 | 1429 | 1 | 0.00 |
| 04/06/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 1328 | 1 | 1328 | 1 | 0.00 |
| 04/06/2010 | R207 On 03-February-11 | | | Bond Future | 9.02 | 90.6362 | 9.0210 | 90.6362 | 0.00 |
| 04/06/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1743 | 2 | 1743 | 2 | 0.00 |
| 04/06/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 1870 | 2 | 1870 | 2 | 0.00 |
| 04/06/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1621 | 2 | 1621 | 2 | 0.00 |
| 04/06/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 3449 | 3 | 3449 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 3124 | 3 | 3124 | 3 | 0.00 |
| 04/06/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 3284 | 3 | 3284 | 3 | 0.00 |
| 04/06/2010 | R208 On 05-August-10 | | | Bond Future | 8.98 | 88.2847 | 8.9820 | 88.2847 | 10,448.00 |
| 04/06/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 3352 | 4 | 3352 | 4 | 0.00 |
| 04/06/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 04/06/2010 | R208 On 04-November-10 | | | Bond Future | 9.06 | 86.3532 | 9.0580 | 86.3532 | 0.00 |
| 04/06/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 2751 | 3 | 2751 | 3 | 0.00 |
| 04/06/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 2932 | 4 | 2932 | 4 | 0.00 |
| 04/06/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 2575 | 3 | 2575 | 3 | 0.00 |
| 04/06/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 1734 | 1 | 1734 | 1 | 0.00 |
| 04/06/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 1506 | 1 | 1506 | 1 | 0.00 |
| 04/06/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 1617 | 1 | 1617 | 1 | 0.00 |
| 04/06/2010 | R208 On 03-February-11 | | | Bond Future | 9.12 | 87.9318 | 9.1170 | 87.9318 | 0.00 |
| 04/06/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1638 | 2 | 1638 | 2 | 0.00 |
| 04/06/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1520 | 2 | 1520 | 2 | 0.00 |
| 04/06/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 1762 | 2 | 1762 | 2 | 0.00 |
| 04/06/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 3644 | 3 | 3644 | 3 | 0.00 |
| 04/06/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 4007 | 3 | 4007 | 3 | 0.00 |
| 04/06/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 3822 | 3 | 3822 | 3 | 0.00 |
| 04/06/2010 | R209 On 05-August-10 | | | Bond Future | 9.02 | 75.6374 | 9.0160 | 75.6374 | 1,821.00 |
| 04/06/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 758 | 1 | 758 | 1 | 0.00 |
| 04/06/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 2847 | 2 | 2847 | 2 | 0.00 |
| 04/06/2010 | R209 On 04-November-10 | | | Bond Future | 9.07 | 73.7508 | 9.0680 | 73.7508 | 0.00 |
| 04/06/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 2507 | 3 | 2507 | 3 | 0.00 |
| 04/06/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 2698 | 3 | 2698 | 3 | 0.00 |
| 04/06/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 2324 | 3 | 2324 | 3 | 0.00 |
| 04/06/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 3230 | 3 | 3230 | 3 | 0.00 |
| 04/06/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 2835 | 2 | 2835 | 2 | 0.00 |
| 04/06/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 3027 | 3 | 3027 | 3 | 0.00 |
| 04/06/2010 | R209 On 03-February-11 | | | Bond Future | 9.11 | 75.0980 | 9.1070 | 75.0980 | 0.00 |
| 04/06/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3014 | 3 | 3014 | 3 | 0.00 |
| 04/06/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3204 | 4 | 3204 | 4 | 0.00 |
| 04/06/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 2830 | 3 | 2830 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/06/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 4030 | 4 | 4030 | 4 | 0.00 |
| 04/06/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 3636 | 3 | 3636 | 3 | 0.00 |
| 04/06/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 3828 | 3 | 3828 | 3 | 0.00 |
| 04/06/2010 | TRT1 On 05-August-10 | | | Index Future | 314.43 | 316.7340 | 314.4340 | 316.7340 | 100.00 |
| 04/06/2010 | TRT1 On 04-November-10 | | | Index Future | 319.66 | 322.0000 | 319.6620 | 322.0000 | 0.00 |
| 07/06/2010 | AL7T On 05-August-10 | | | Index Future | 344.48 | 344.3150 | 344.4830 | 344.3150 | 58.00 |
| 07/06/2010 | ALBI On 05-August-10 | | | Index Future | 317.68 | 316.9020 | 317.6810 | 316.9020 | 1,460.00 |
| 07/06/2010 | ALBI On 04-November-10 | | | Index Future | 322.96 | 322.1710 | 322.9630 | 322.1710 | 0.00 |
| 07/06/2010 | CRD1 On 05-August-10 | | | Index Future | 140.42 | 140.1950 | 140.4150 | 140.1950 | 2.00 |
| 07/06/2010 | CRD1 On 04-November-10 | | | Index Future | 142.75 | 142.5260 | 142.7500 | 142.5260 | 0.00 |
| 07/06/2010 | GOVI On 05-August-10 | | | GOVI | 319.02 | 318.2740 | 319.0200 | 318.2740 | 326.00 |
| 07/06/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 53264 | 5 | 53264 | 5 | 0.00 |
| 07/06/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 19064 | 2 | 19064 | 2 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | | | GOVI | 324.32 | 323.5660 | 324.3240 | 323.5660 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 46660 | 5 | 46660 | 5 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 46860 | 5 | 46860 | 5 | 0.00 |
| 07/06/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 46760 | 5 | 46760 | 5 | 0.00 |
| 07/06/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/06/2010 | ILBI On 05-August-10 | | | Index Future | 380.63 | 380.7140 | 380.6340 | 380.7140 | 501.00 |
| 07/06/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0124 | 6.8941 | 0.0124 | 0.00 |
| 07/06/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 07/06/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 07/06/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 07/06/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 07/06/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 07/06/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 07/06/2010 | JBAF On 15-June-10 | | | Jibar Tradeable Future | 6.60 | 93.3950 | 6.5950 | 93.3950 | 0.00 |
| 07/06/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.54 | 93.4750 | 6.5390 | 93.4750 | 1,000.00 |
| 07/06/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.47 | 93.5250 | 6.4690 | 93.5250 | 1,000.00 |
| 07/06/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.44 | 93.5450 | 6.4410 | 93.5450 | 1,000.00 |

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2010 | R157 On 05-August-10 | | | Bond Future | 8.14 | 127.3477 | 8.1380 | 127.3477 | 5,757.00 |
| 07/06/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 2930 | 3 | 2930 | 3 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 1964 | 2 | 1964 | 2 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 3979 | 4 | 3979 | 4 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1152 | 1 | 1152 | 1 | 500.00 |
| 07/06/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 3081 | 3 | 3081 | 3 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 631 | 1 | 631 | 1 | 0.00 |
| 07/06/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 291 | 0 | 291 | 0 | 2,500.00 |
| 07/06/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | | | Bond Future | 8.23 | 122.6477 | 8.2290 | 122.6477 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2083 | 2 | 2083 | 2 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2231 | 2 | 2231 | 2 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 254 | 0 | 254 | 0 | 500.00 |
| 07/06/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 1941 | 2 | 1941 | 2 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 3545 | 4 | 3545 | 4 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 07/06/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 888 | 1 | 888 | 1 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | | | Bond Future | 8.29 | 124.8840 | 8.2940 | 124.8840 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 912 | 1 | 912 | 1 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 834 | 1 | 834 | 1 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 2455 | 3 | 2455 | 3 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 2723 | 3 | 2723 | 3 | 0.00 |
| 07/06/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 2587 | 3 | 2587 | 3 | 0.00 |
| 07/06/2010 | R186 On 05-August-10 | | | Bond Future | 9.05 | 113.2553 | 9.0460 | 113.2553 | 20,528.00 |
| 07/06/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 2979 | 3 | 2979 | 3 | 0.00 |
| 07/06/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 780 | 1 | 780 | 1 | 1,300.00 |
| 07/06/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 6467 | 6 | 6467 | 6 | 0.00 |
| 07/06/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 8410 | 8 | 8410 | 8 | 0.00 |
| 07/06/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 1672 | 0 | 1672 | 0 | 48.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 288 | 0 | 288 | 0 | 144.00 |
| 07/06/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 2098 | 0 | 2098 | 0 | 48.00 |
| 07/06/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 5498 | 0 | 5498 | 0 | 0.00 |
| 07/06/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 101 | 0 | 101 | 0 | 3,000.00 |
| 07/06/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 243 | 0 | 243 | 0 | 1,444.00 |
| 07/06/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 3561 | 4 | 3561 | 4 | 0.00 |
| 07/06/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | | | Bond Future | 9.11 | 115.1353 | 9.1130 | 115.1353 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 3979 | 4 | 3979 | 4 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 4237 | 4 | 4237 | 4 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 1816 | 2 | 1816 | 2 | 9,800.00 |
| 07/06/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 3724 | 3 | 3724 | 3 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 2938 | 3 | 2938 | 3 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 5186 | 6 | 5186 | 6 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2558 | 3 | 2558 | 3 | 0.00 |
| 07/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2745 | 3 | 2745 | 3 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.17 | 111.9511 | 9.1650 | 111.9511 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3333 | 3 | 3333 | 3 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3552 | 3 | 3552 | 3 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3122 | 3 | 3122 | 3 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 5072 | 5 | 5072 | 5 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4589 | 5 | 4589 | 5 | 0.00 |
| 07/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 4825 | 5 | 4825 | 5 | 0.00 |
| 07/06/2010 | R201 On 05-August-10 | | | Bond Future | 8.07 | 103.5834 | 8.0690 | 103.5834 | 1,174.00 |
| 07/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 3367 | 3 | 3367 | 3 | 0.00 |
| 07/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | | | Bond Future | 8.16 | 105.3029 | 8.1590 | 105.3029 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 1819 | 2 | 1819 | 2 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 1939 | 2 | 1939 | 2 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 1702 | 2 | 1702 | 2 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 07/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 640 | 1 | 640 | 1 | 0.00 |

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

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

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/06/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 851 | 1 | 851 | 1 | 0.00 |
| 07/06/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 2547 | 3 | 2547 | 3 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | | | Bond Future | 9.02 | 72.8685 | 9.0150 | 72.8685 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 2882 | 3 | 2882 | 3 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 2490 | 2 | 2490 | 2 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 2991 | 3 | 2991 | 3 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 2614 | 3 | 2614 | 3 | 0.00 |
| 07/06/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 2798 | 3 | 2798 | 3 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | | | Bond Future | 9.05 | 74.2072 | 9.0530 | 74.2072 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3195 | 3 | 3195 | 3 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3393 | 3 | 3393 | 3 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 3004 | 3 | 3004 | 3 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 3795 | 4 | 3795 | 4 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 3416 | 4 | 3416 | 4 | 0.00 |
| 07/06/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 3600 | 4 | 3600 | 4 | 0.00 |
| 07/06/2010 | TRT1 On 05-August-10 | | | Index Future | 315.18 | 314.4340 | 315.1770 | 314.4340 | 100.00 |
| 07/06/2010 | TRT1 On 04-November-10 | | | Index Future | 320.42 | 319.6620 | 320.4170 | 319.6620 | 0.00 |
| 08/06/2010 | AL7T On 05-August-10 | | | Index Future | 345.33 | 344.4830 | 345.3270 | 344.4830 | 58.00 |
| 08/06/2010 | ALBI On 05-August-10 | | | Index Future | 317.91 | 317.6810 | 317.9070 | 317.6810 | 1,460.00 |
| 08/06/2010 | ALBI On 04-November-10 | | | Index Future | 323.19 | 322.9630 | 323.1930 | 322.9630 | 0.00 |
| 08/06/2010 | CRD1 On 05-August-10 | | | Index Future | 140.48 | 140.4150 | 140.4790 | 140.4150 | 2.00 |
| 08/06/2010 | CRD1 On 04-November-10 | | | Index Future | 142.82 | 142.7500 | 142.8150 | 142.7500 | 0.00 |
| 08/06/2010 | GOVI On 05-August-10 | | | GOVI | 319.23 | 319.0200 | 319.2250 | 319.0200 | 326.00 |
| 08/06/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 54374 | 5 | 54374 | 5 | 0.00 |
| 08/06/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 18124 | 2 | 18124 | 2 | 0.00 |
| 08/06/2010 | GOVI On 04-November-10 | | | GOVI | 324.53 | 324.3240 | 324.5320 | 324.3240 | 0.00 |
| 08/06/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 44580 | 5 | 44580 | 5 | 0.00 |
| 08/06/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 44780 | 5 | 44780 | 5 | 0.00 |
| 08/06/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 44680 | 5 | 44680 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 08/06/2010 | ILBI On 05-August-10 | | | Index Future | 381.19 | 380.6340 | 381.1940 | 380.6340 | 501.00 |
| 08/06/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0124 | 6.8941 | 0.0124 | 0.00 |
| 08/06/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 08/06/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 08/06/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 08/06/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 08/06/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 08/06/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 08/06/2010 | JBAF On 15-June-10 | | | Jibar Tradeable Future | 6.61 | 93.4050 | 6.6110 | 93.4050 | 0.00 |
| 08/06/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.54 | 93.4610 | 6.5410 | 93.4610 | 1,000.00 |
| 08/06/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.47 | 93.5310 | 6.4690 | 93.5310 | 1,000.00 |
| 08/06/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.44 | 93.5590 | 6.4410 | 93.5590 | 1,000.00 |
| 08/06/2010 | JBAF On 20-October-10 | | | Jibar Tradeable Future | 6.44 | 93.5590 | 6.4410 | 93.5590 | 0.00 |
| 08/06/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 6.44 | 93.5580 | 6.4420 | 93.5580 | 0.00 |
| 08/06/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 6.44 | 93.5580 | 6.4420 | 93.5580 | 0.00 |
| 08/06/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 6.58 | 93.4200 | 6.5780 | 93.4200 | 5,500.00 |
| 08/06/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 6.75 | 93.2420 | 6.7540 | 93.2420 | 4,600.00 |
| 08/06/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 7.13 | 92.8670 | 7.1290 | 92.8670 | 3,500.00 |
| 08/06/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 7.46 | 92.5410 | 7.4560 | 92.5410 | 5,000.00 |
| 08/06/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.70 | 92.3030 | 7.6970 | 92.3030 | 0.00 |
| 08/06/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 92.6710 | 7.3290 | 92.6710 | 0.00 |
| 08/06/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 08/06/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/06/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/06/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/06/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/06/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/06/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/06/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 08/06/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/06/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 08/06/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 08/06/2010 | OTH1 On 05-August-10 | | | Index Future | 310.34 | 309.9860 | 310.3370 | 309.9860 | 3.00 |
| 08/06/2010 | OTH1 On 04-November-10 | | | Index Future | 315.50 | 315.1400 | 315.4970 | 315.1400 | 0.00 |
| 08/06/2010 | R157 On 05-August-10 | | | Bond Future | 8.11 | 127.4502 | 8.1050 | 127.4502 | 5,757.00 |
| 08/06/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 3065 | 3 | 3065 | 3 | 0.00 |
| 08/06/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 08/06/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 4125 | 4 | 4125 | 4 | 0.00 |
| 08/06/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1239 | 1 | 1239 | 1 | 500.00 |
| 08/06/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 08/06/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 2936 | 3 | 2936 | 3 | 0.00 |
| 08/06/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 08/06/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 564 | 1 | 564 | 1 | 0.00 |
| 08/06/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 253 | 0 | 253 | 0 | 2,500.00 |
| 08/06/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 08/06/2010 | R157 On 04-November-10 | | | Bond Future | 8.19 | 122.7497 | 8.1940 | 122.7497 | 0.00 |
| 08/06/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 08/06/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2330 | 2 | 2330 | 2 | 0.00 |
| 08/06/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 276 | 0 | 276 | 0 | 500.00 |
| 08/06/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 2033 | 2 | 2033 | 2 | 0.00 |
| 08/06/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 08/06/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 3411 | 4 | 3411 | 4 | 0.00 |
| 08/06/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 761 | 1 | 761 | 1 | 0.00 |
| 08/06/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 829 | 1 | 829 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2010 | R157 On 03-February-11 | | | Bond Future | 8.26 | 124.9892 | 8.2580 | 124.9892 | 0.00 |
| 08/06/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 962 | 1 | 962 | 1 | 0.00 |
| 08/06/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 881 | 1 | 881 | 1 | 0.00 |
| 08/06/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1047 | 1 | 1047 | 1 | 0.00 |
| 08/06/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 2356 | 2 | 2356 | 2 | 0.00 |
| 08/06/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 2619 | 3 | 2619 | 3 | 0.00 |
| 08/06/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 2485 | 3 | 2485 | 3 | 0.00 |
| 08/06/2010 | R186 On 05-August-10 | | | Bond Future | 9.01 | 113.7334 | 9.0140 | 113.7334 | 21,004.00 |
| 08/06/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 3162 | 3 | 3162 | 3 | 0.00 |
| 08/06/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 852 | 1 | 852 | 1 | 1,300.00 |
| 08/06/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 6727 | 6 | 6727 | 6 | 0.00 |
| 08/06/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 8689 | 8 | 8689 | 8 | 0.00 |
| 08/06/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 1799 | 2 | 1799 | 2 | 48.00 |
| 08/06/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 320 | 0 | 320 | 0 | 144.00 |
| 08/06/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 1929 | 2 | 1929 | 2 | 48.00 |
| 08/06/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 5234 | 5 | 5234 | 5 | 0.00 |
| 08/06/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 84 | 0 | 84 | 0 | 3,000.00 |
| 08/06/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 208 | 0 | 208 | 0 | 1,444.00 |
| 08/06/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 3337 | 4 | 3337 | 4 | 0.00 |
| 08/06/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 1008 | 1 | 1008 | 1 | 0.00 |
| 08/06/2010 | R186 On 04-November-10 | | | Bond Future | 9.08 | 115.6241 | 9.0800 | 115.6241 | 255.00 |
| 08/06/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 4142 | 4 | 4142 | 4 | 0.00 |
| 08/06/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 4407 | 4 | 4407 | 4 | 0.00 |
| 08/06/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 1913 | 2 | 1913 | 2 | 9,800.00 |
| 08/06/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 3880 | 4 | 3880 | 4 | 0.00 |
| 08/06/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 2794 | 3 | 2794 | 3 | 0.00 |
| 08/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 4983 | 5 | 4983 | 5 | 0.00 |
| 08/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2428 | 3 | 2428 | 3 | 0.00 |
| 08/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2608 | 3 | 2608 | 3 | 0.00 |
| 08/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.13 | 112.4419 | 9.1310 | 112.4419 | 0.00 |
| 08/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3466 | 3 | 3466 | 3 | 0.00 |
| 08/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3691 | 4 | 3691 | 4 | 0.00 |
| 08/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3250 | 3 | 3250 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 4895 | 5 | 4895 | 5 | 0.00 |
| 08/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4423 | 5 | 4423 | 5 | 0.00 |
| 08/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 4653 | 5 | 4653 | 5 | 0.00 |
| 08/06/2010 | R201 On 05-August-10 | | | Bond Future | 8.03 | 103.6642 | 8.0260 | 103.6642 | 1,388.00 |
| 08/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 3521 | 3 | 3521 | 3 | 0.00 |
| 08/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 08/06/2010 | R201 On 04-November-10 | | | Bond Future | 8.11 | 105.3865 | 8.1130 | 105.3865 | 0.00 |
| 08/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 1924 | 2 | 1924 | 2 | 0.00 |
| 08/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 2048 | 2 | 2048 | 2 | 0.00 |
| 08/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 1804 | 2 | 1804 | 2 | 0.00 |
| 08/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 637 | 1 | 637 | 1 | 0.00 |
| 08/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 538 | 1 | 538 | 1 | 0.00 |
| 08/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 585 | 1 | 585 | 1 | 0.00 |
| 08/06/2010 | R201 On 03-February-11 | | | Bond Future | 8.17 | 102.8858 | 8.1700 | 102.8858 | 0.00 |
| 08/06/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 992 | 1 | 992 | 1 | 0.00 |
| 08/06/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 08/06/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1072 | 1 | 1072 | 1 | 0.00 |
| 08/06/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1469 | 2 | 1469 | 2 | 0.00 |
| 08/06/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 1645 | 2 | 1645 | 2 | 0.00 |
| 08/06/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1555 | 2 | 1555 | 2 | 0.00 |
| 08/06/2010 | R203 On 05-August-10 | | | Bond Future | 8.73 | 100.6121 | 8.7290 | 100.6121 | 4,445.00 |
| 08/06/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 08/06/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 08/06/2010 | R203 On 04-November-10 | | | Bond Future | 8.82 | 98.1224 | 8.8220 | 98.1224 | 0.00 |
| 08/06/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 2991 | 3 | 2991 | 3 | 0.00 |
| 08/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 2822 | 3 | 2822 | 3 | 0.00 |
| 08/06/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3165 | 3 | 3165 | 3 | 0.00 |
| 08/06/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 826 | 1 | 826 | 1 | 0.00 |
| 08/06/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 08/06/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 893 | 1 | 893 | 1 | 0.00 |
| 08/06/2010 | R203 On 03-February-11 | | | Bond Future | 8.90 | 99.9153 | 8.8970 | 99.9153 | 0.00 |
| 08/06/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1221 | 1 | 1221 | 1 | 0.00 |
| 08/06/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1319 | 1 | 1319 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1127 | 1 | 1127 | 1 | 0.00 |
| 08/06/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 3309 | 3 | 3309 | 3 | 0.00 |
| 08/06/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 3007 | 3 | 3007 | 3 | 0.00 |
| 08/06/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 3156 | 3 | 3156 | 3 | 0.00 |
| 08/06/2010 | R204 On 05-August-10 | | | Bond Future | 8.79 | 96.3354 | 8.7850 | 96.3354 | 2,664.00 |
| 08/06/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 2879 | 3 | 2879 | 3 | 0.00 |
| 08/06/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 877 | 1 | 877 | 1 | 0.00 |
| 08/06/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 1360 | 1 | 1360 | 1 | 650.00 |
| 08/06/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 291 | 0 | 291 | 0 | 780.00 |
| 08/06/2010 | R204 On 04-November-10 | | | Bond Future | 8.87 | 97.9372 | 8.8670 | 97.9372 | 0.00 |
| 08/06/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3115 | 3 | 3115 | 3 | 0.00 |
| 08/06/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3303 | 3 | 3303 | 3 | 0.00 |
| 08/06/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 08/06/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |
| 08/06/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 951 | 1 | 951 | 1 | 0.00 |
| 08/06/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 1030 | 1 | 1030 | 1 | 0.00 |
| 08/06/2010 | R204 On 03-February-11 | | | Bond Future | 8.93 | 95.6904 | 8.9310 | 95.6904 | 0.00 |
| 08/06/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 08/06/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1201 | 1 | 1201 | 1 | 0.00 |
| 08/06/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1407 | 1 | 1407 | 1 | 0.00 |
| 08/06/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 3486 | 4 | 3486 | 4 | 0.00 |
| 08/06/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 3835 | 4 | 3835 | 4 | 0.00 |
| 08/06/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 3657 | 4 | 3657 | 4 | 0.00 |
| 08/06/2010 | R206 On 05-August-10 | | | Bond Future | 7.96 | 99.0096 | 7.9560 | 99.0096 | 0.00 |
| 08/06/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 3006 | 3 | 3006 | 3 | 0.00 |
| 08/06/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 08/06/2010 | R206 On 04-November-10 | | | Bond Future | 8.05 | 100.6561 | 8.0510 | 100.6561 | 0.00 |
| 08/06/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 1619 | 1 | 1619 | 1 | 0.00 |
| 08/06/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1521 | 1 | 1521 | 1 | 0.00 |
| 08/06/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 1720 | 2 | 1720 | 2 | 0.00 |
| 08/06/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 08/06/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 437 | 1 | 437 | 1 | 0.00 |
| 08/06/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 400 | 0 | 400 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2010 | R206 On 03-February-11 | | | Bond Future | 8.12 | 98.7185 | 8.1150 | 98.7185 | 0.00 |
| 08/06/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 838 | 1 | 838 | 1 | 0.00 |
| 08/06/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 08/06/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 08/06/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 1199 | 1 | 1199 | 1 | 0.00 |
| 08/06/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 1064 | 1 | 1064 | 1 | 0.00 |
| 08/06/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 1131 | 1 | 1131 | 1 | 0.00 |
| 08/06/2010 | R207 On 05-August-10 | | | Bond Future | 8.83 | 90.3526 | 8.8320 | 90.3526 | 3,941.00 |
| 08/06/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 3968 | 4 | 3968 | 4 | 0.00 |
| 08/06/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 124 | 0 | 124 | 0 | 250.00 |
| 08/06/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 2754 | 3 | 2754 | 3 | 0.00 |
| 08/06/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 332 | 0 | 332 | 0 | 100.00 |
| 08/06/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 3641 | 4 | 3641 | 4 | 0.00 |
| 08/06/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 138 | 0 | 138 | 0 | 150.00 |
| 08/06/2010 | R207 On 04-November-10 | | | Bond Future | 8.91 | 91.8567 | 8.9060 | 91.8567 | 0.00 |
| 08/06/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 3147 | 3 | 3147 | 3 | 0.00 |
| 08/06/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3338 | 3 | 3338 | 3 | 0.00 |
| 08/06/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 2960 | 3 | 2960 | 3 | 0.00 |
| 08/06/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 1284 | 1 | 1284 | 1 | 0.00 |
| 08/06/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 1101 | 1 | 1101 | 1 | 0.00 |
| 08/06/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 1190 | 1 | 1190 | 1 | 0.00 |
| 08/06/2010 | R207 On 03-February-11 | | | Bond Future | 8.96 | 89.8943 | 8.9640 | 89.8943 | 0.00 |
| 08/06/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1859 | 2 | 1859 | 2 | 0.00 |
| 08/06/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1731 | 2 | 1731 | 2 | 0.00 |
| 08/06/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 08/06/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 2925 | 3 | 2925 | 3 | 0.00 |
| 08/06/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 3238 | 3 | 3238 | 3 | 0.00 |
| 08/06/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 3078 | 3 | 3078 | 3 | 0.00 |
| 08/06/2010 | R208 On 05-August-10 | | | Bond Future | 8.90 | 87.4762 | 8.8980 | 87.4762 | 11,317.00 |
| 08/06/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 3769 | 3 | 3769 | 3 | 0.00 |
| 08/06/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 184 | 0 | 184 | 0 | 0.00 |
| 08/06/2010 | R208 On 04-November-10 | | | Bond Future | 8.97 | 85.5298 | 8.9710 | 85.5298 | 0.00 |
| 08/06/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 3044 | 3 | 3044 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/06/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 2857 | 3 | 2857 | 3 | 0.00 |
| 08/06/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 3236 | 3 | 3236 | 3 | 0.00 |
| 08/06/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 1289 | 1 | 1289 | 1 | 0.00 |
| 08/06/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 1496 | 2 | 1496 | 2 | 0.00 |
| 08/06/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 1389 | 2 | 1389 | 2 | 0.00 |
| 08/06/2010 | R208 On 03-February-11 | | | Bond Future | 9.03 | 87.0995 | 9.0270 | 87.0995 | 0.00 |
| 08/06/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1828 | 2 | 1828 | 2 | 0.00 |
| 08/06/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 1961 | 2 | 1961 | 2 | 0.00 |
| 08/06/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1700 | 2 | 1700 | 2 | 0.00 |
| 08/06/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 3658 | 4 | 3658 | 4 | 0.00 |
| 08/06/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 3314 | 4 | 3314 | 4 | 0.00 |
| 08/06/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 3483 | 4 | 3483 | 4 | 0.00 |
| 08/06/2010 | R209 On 05-August-10 | | | Bond Future | 8.93 | 75.1705 | 8.9330 | 75.1705 | 2,417.00 |
| 08/06/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 927 | 1 | 927 | 1 | 0.00 |
| 08/06/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 2375 | 3 | 2375 | 3 | 0.00 |
| 08/06/2010 | R209 On 04-November-10 | | | Bond Future | 8.98 | 73.2730 | 8.9830 | 73.2730 | 0.00 |
| 08/06/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 2801 | 3 | 2801 | 3 | 0.00 |
| 08/06/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 3006 | 3 | 3006 | 3 | 0.00 |
| 08/06/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 2603 | 2 | 2603 | 2 | 0.00 |
| 08/06/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 2858 | 3 | 2858 | 3 | 0.00 |
| 08/06/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 2492 | 3 | 2492 | 3 | 0.00 |
| 08/06/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 2670 | 3 | 2670 | 3 | 0.00 |
| 08/06/2010 | R209 On 03-February-11 | | | Bond Future | 9.02 | 74.6161 | 9.0200 | 74.6161 | 0.00 |
| 08/06/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3316 | 3 | 3316 | 3 | 0.00 |
| 08/06/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3519 | 3 | 3519 | 3 | 0.00 |
| 08/06/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 3121 | 3 | 3121 | 3 | 0.00 |
| 08/06/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 3660 | 4 | 3660 | 4 | 0.00 |
| 08/06/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 3290 | 3 | 3290 | 3 | 0.00 |
| 08/06/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 3469 | 4 | 3469 | 4 | 0.00 |
| 08/06/2010 | TRT1 On 05-August-10 | | | Index Future | 315.38 | 315.1770 | 315.3830 | 315.1770 | 100.00 |
| 08/06/2010 | TRT1 On 04-November-10 | | | Index Future | 320.63 | 320.4170 | 320.6260 | 320.4170 | 0.00 |
| 09/06/2010 | AL7T On 05-August-10 | | | Index Future | 345.86 | 345.3270 | 345.8600 | 345.3270 | 58.00 |
| 09/06/2010 | ALBI On 05-August-10 | | | Index Future | 319.07 | 317.9070 | 319.0720 | 317.9070 | 1,460.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2010 | ALBI On 04-November-10 | | | Index Future | 324.38 | 323.1930 | 324.3770 | 323.1930 | 0.00 |
| 09/06/2010 | CRD1 On 05-August-10 | | | Index Future | 140.89 | 140.4790 | 140.8890 | 140.4790 | 2.00 |
| 09/06/2010 | CRD1 On 04-November-10 | | | Index Future | 143.23 | 142.8150 | 143.2320 | 142.8150 | 0.00 |
| 09/06/2010 | GOVI On 05-August-10 | | | GOVI | 320.39 | 319.2250 | 320.3890 | 319.2250 | 326.00 |
| 09/06/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 62255 | 5 | 62255 | 5 | 0.00 |
| 09/06/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 14365 | 2 | 14365 | 2 | 0.00 |
| 09/06/2010 | GOVI On 04-November-10 | | | GOVI | 325.72 | 324.5320 | 325.7160 | 324.5320 | 0.00 |
| 09/06/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 32740 | 4 | 32740 | 4 | 0.00 |
| 09/06/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 32940 | 4 | 32940 | 4 | 0.00 |
| 09/06/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 32840 | 4 | 32840 | 4 | 0.00 |
| 09/06/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/06/2010 | ILBI On 05-August-10 | | | Index Future | 381.51 | 381.1940 | 381.5110 | 381.1940 | 501.00 |
| 09/06/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0124 | 6.8941 | 0.0124 | 0.00 |
| 09/06/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 09/06/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 09/06/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 09/06/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 09/06/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 09/06/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 09/06/2010 | JBAF On 15-June-10 | | | Jibar Tradeable Future | 6.62 | 93.3890 | 6.6180 | 93.3890 | 0.00 |
| 09/06/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.53 | 93.4590 | 6.5330 | 93.4590 | 1,000.00 |
| 09/06/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.46 | 93.5310 | 6.4570 | 93.5310 | 1,000.00 |
| 09/06/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.42 | 93.5590 | 6.4210 | 93.5590 | 1,000.00 |
| 09/06/2010 | JBAF On 20-October-10 | | | Jibar Tradeable Future | 6.42 | 93.5590 | 6.4210 | 93.5590 | 0.00 |
| 09/06/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 6.42 | 93.5580 | 6.4220 | 93.5580 | 0.00 |
| 09/06/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 6.42 | 93.5580 | 6.4220 | 93.5580 | 0.00 |
| 09/06/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 6.55 | 93.4220 | 6.5530 | 93.4220 | 5,500.00 |
| 09/06/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 6.69 | 93.2460 | 6.6900 | 93.2460 | 4,600.00 |
| 09/06/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 7.07 | 92.8710 | 7.0650 | 92.8710 | 3,500.00 |
| 09/06/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 7.39 | 92.5440 | 7.3930 | 92.5440 | 5,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.64 | 92.3030 | 7.6360 | 92.3030 | 0.00 |
| 09/06/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 92.6710 | 7.3290 | 92.6710 | 0.00 |
| 09/06/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 09/06/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/06/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/06/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/06/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/06/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/06/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/06/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 09/06/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/06/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 09/06/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 09/06/2010 | OTH1 On 05-August-10 | | | Index Future | 311.51 | 310.3370 | 311.5080 | 310.3370 | 3.00 |
| 09/06/2010 | OTH1 On 04-November-10 | | | Index Future | 316.69 | 315.4970 | 316.6880 | 315.4970 | 0.00 |
| 09/06/2010 | R157 On 05-August-10 | | | Bond Future | 8.05 | 127.6042 | 8.0510 | 127.6042 | 5,757.00 |
| 09/06/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 3294 | 3 | 3294 | 3 | 0.00 |
| 09/06/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |
| 09/06/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 4367 | 4 | 4367 | 4 | 0.00 |
| 09/06/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1396 | 1 | 1396 | 1 | 500.00 |
| 09/06/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 88 | 0 | 88 | 0 | 500.00 |
| 09/06/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 2703 | 3 | 2703 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 09/06/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 469 | 1 | 469 | 1 | 0.00 |
| 09/06/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 202 | 0 | 202 | 0 | 2,500.00 |
| 09/06/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 09/06/2010 | R157 On 04-November-10 | | | Bond Future | 8.14 | 122.9051 | 8.1350 | 122.9051 | 0.00 |
| 09/06/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2351 | 2 | 2351 | 2 | 0.00 |
| 09/06/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2507 | 2 | 2507 | 2 | 0.00 |
| 09/06/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 09/06/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 320 | 0 | 320 | 0 | 500.00 |
| 09/06/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 09/06/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 3193 | 3 | 3193 | 3 | 0.00 |
| 09/06/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 675 | 1 | 675 | 1 | 0.00 |
| 09/06/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 09/06/2010 | R157 On 03-February-11 | | | Bond Future | 8.20 | 125.1410 | 8.1950 | 125.1410 | 0.00 |
| 09/06/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1058 | 1 | 1058 | 1 | 0.00 |
| 09/06/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 971 | 1 | 971 | 1 | 0.00 |
| 09/06/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1149 | 1 | 1149 | 1 | 0.00 |
| 09/06/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 2192 | 2 | 2192 | 2 | 0.00 |
| 09/06/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 2442 | 3 | 2442 | 3 | 0.00 |
| 09/06/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 2315 | 2 | 2315 | 2 | 0.00 |
| 09/06/2010 | R186 On 05-August-10 | | | Bond Future | 8.97 | 114.0292 | 8.9710 | 114.0292 | 20,749.00 |
| 09/06/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 3426 | 3 | 3426 | 3 | 0.00 |
| 09/06/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 964 | 1 | 964 | 1 | 1,300.00 |
| 09/06/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 7088 | 7 | 7088 | 7 | 0.00 |
| 09/06/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 372 | 0 | 372 | 0 | 144.00 |
| 09/06/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 9070 | 9 | 9070 | 9 | 0.00 |
| 09/06/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 1988 | 2 | 1988 | 2 | 48.00 |
| 09/06/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 1718 | 2 | 1718 | 2 | 48.00 |
| 09/06/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 4887 | 5 | 4887 | 5 | 0.00 |
| 09/06/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 66 | 0 | 66 | 0 | 3,000.00 |
| 09/06/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 169 | 0 | 169 | 0 | 1,444.00 |
| 09/06/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 3050 | 3 | 3050 | 3 | 0.00 |
| 09/06/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 872 | 1 | 872 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2010 | R186 On 04-November-10 | | | Bond Future | 9.04 | 115.9243 | 9.0360 | 115.9243 | 0.00 |
| 09/06/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 4371 | 4 | 4371 | 4 | 0.00 |
| 09/06/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 4644 | 4 | 4644 | 4 | 0.00 |
| 09/06/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 4101 | 4 | 4101 | 4 | 0.00 |
| 09/06/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 2053 | 2 | 2053 | 2 | 9,800.00 |
| 09/06/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 2613 | 3 | 2613 | 3 | 0.00 |
| 09/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 4720 | 5 | 4720 | 5 | 0.00 |
| 09/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2263 | 2 | 2263 | 2 | 0.00 |
| 09/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2435 | 3 | 2435 | 3 | 0.00 |
| 09/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.09 | 112.7469 | 9.0860 | 112.7469 | 0.00 |
| 09/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3652 | 3 | 3652 | 3 | 0.00 |
| 09/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3884 | 4 | 3884 | 4 | 0.00 |
| 09/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3429 | 3 | 3429 | 3 | 0.00 |
| 09/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 4668 | 5 | 4668 | 5 | 0.00 |
| 09/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4210 | 4 | 4210 | 4 | 0.00 |
| 09/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 4433 | 5 | 4433 | 5 | 0.00 |
| 09/06/2010 | R201 On 05-August-10 | | | Bond Future | 7.93 | 103.8222 | 7.9290 | 103.8222 | 1,388.00 |
| 09/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 3872 | 4 | 3872 | 4 | 0.00 |
| 09/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 09/06/2010 | R201 On 04-November-10 | | | Bond Future | 8.01 | 105.5467 | 8.0090 | 105.5467 | 0.00 |
| 09/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 09/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 2051 | 2 | 2051 | 2 | 0.00 |
| 09/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 2309 | 2 | 2309 | 2 | 0.00 |
| 09/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 435 | 1 | 435 | 1 | 0.00 |
| 09/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 520 | 1 | 520 | 1 | 0.00 |
| 09/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 476 | 1 | 476 | 1 | 0.00 |
| 09/06/2010 | R201 On 03-February-11 | | | Bond Future | 8.06 | 103.0505 | 8.0590 | 103.0505 | 0.00 |
| 09/06/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1158 | 1 | 1158 | 1 | 0.00 |
| 09/06/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1074 | 1 | 1074 | 1 | 0.00 |
| 09/06/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1245 | 1 | 1245 | 1 | 0.00 |
| 09/06/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1275 | 1 | 1275 | 1 | 0.00 |
| 09/06/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 1436 | 2 | 1436 | 2 | 0.00 |
| 09/06/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1354 | 2 | 1354 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2010 | R203 On 05-August-10 | | | Bond Future | 8.68 | 100.8322 | 8.6750 | 100.8322 | 3,767.00 |
| 09/06/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 3068 | 3 | 3068 | 3 | 0.00 |
| 09/06/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 09/06/2010 | R203 On 04-November-10 | | | Bond Future | 8.77 | 98.3408 | 8.7650 | 98.3408 | 0.00 |
| 09/06/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 3186 | 3 | 3186 | 3 | 0.00 |
| 09/06/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3364 | 3 | 3364 | 3 | 0.00 |
| 09/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 3011 | 3 | 3011 | 3 | 0.00 |
| 09/06/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 872 | 1 | 872 | 1 | 0.00 |
| 09/06/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 09/06/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 09/06/2010 | R203 On 03-February-11 | | | Bond Future | 8.84 | 100.1364 | 8.8370 | 100.1364 | 0.00 |
| 09/06/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1324 | 1 | 1324 | 1 | 0.00 |
| 09/06/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1428 | 1 | 1428 | 1 | 0.00 |
| 09/06/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 09/06/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 3118 | 3 | 3118 | 3 | 0.00 |
| 09/06/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 2827 | 3 | 2827 | 3 | 0.00 |
| 09/06/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 2969 | 3 | 2969 | 3 | 0.00 |
| 09/06/2010 | R204 On 05-August-10 | | | Bond Future | 8.75 | 96.5165 | 8.7510 | 96.5165 | 2,664.00 |
| 09/06/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 3033 | 3 | 3033 | 3 | 0.00 |
| 09/06/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 954 | 1 | 954 | 1 | 0.00 |
| 09/06/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 1244 | 1 | 1244 | 1 | 650.00 |
| 09/06/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 252 | 0 | 252 | 0 | 780.00 |
| 09/06/2010 | R204 On 04-November-10 | | | Bond Future | 8.83 | 98.1247 | 8.8320 | 98.1247 | 0.00 |
| 09/06/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3242 | 3 | 3242 | 3 | 0.00 |
| 09/06/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 3058 | 3 | 3058 | 3 | 0.00 |
| 09/06/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3434 | 3 | 3434 | 3 | 0.00 |
| 09/06/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 888 | 1 | 888 | 1 | 0.00 |
| 09/06/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 1049 | 1 | 1049 | 1 | 0.00 |
| 09/06/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 964 | 1 | 964 | 1 | 0.00 |
| 09/06/2010 | R204 On 03-February-11 | | | Bond Future | 8.90 | 95.8786 | 8.8950 | 95.8786 | 0.00 |
| 09/06/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 09/06/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1262 | 1 | 1262 | 1 | 0.00 |
| 09/06/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1475 | 1 | 1475 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 3360 | 3 | 3360 | 3 | 0.00 |
| 09/06/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 3702 | 4 | 3702 | 4 | 0.00 |
| 09/06/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 3528 | 4 | 3528 | 4 | 0.00 |
| 09/06/2010 | R206 On 05-August-10 | | | Bond Future | 7.84 | 99.1966 | 7.8360 | 99.1966 | 0.00 |
| 09/06/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 3353 | 3 | 3353 | 3 | 0.00 |
| 09/06/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 09/06/2010 | R206 On 04-November-10 | | | Bond Future | 7.92 | 100.8473 | 7.9210 | 100.8473 | 0.00 |
| 09/06/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 09/06/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 1988 | 2 | 1988 | 2 | 0.00 |
| 09/06/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1776 | 2 | 1776 | 2 | 0.00 |
| 09/06/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 336 | 0 | 336 | 0 | 0.00 |
| 09/06/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 279 | 0 | 279 | 0 | 0.00 |
| 09/06/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 09/06/2010 | R206 On 03-February-11 | | | Bond Future | 7.97 | 98.9113 | 7.9740 | 98.9113 | 0.00 |
| 09/06/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 09/06/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 09/06/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 944 | 1 | 944 | 1 | 0.00 |
| 09/06/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 1005 | 1 | 1005 | 1 | 0.00 |
| 09/06/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 886 | 1 | 886 | 1 | 0.00 |
| 09/06/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 945 | 1 | 945 | 1 | 0.00 |
| 09/06/2010 | R207 On 05-August-10 | | | Bond Future | 8.80 | 90.5410 | 8.7990 | 90.5410 | 3,941.00 |
| 09/06/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 4141 | 4 | 4141 | 4 | 0.00 |
| 09/06/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 2905 | 3 | 2905 | 3 | 0.00 |
| 09/06/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 140 | 0 | 140 | 0 | 250.00 |
| 09/06/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 288 | 0 | 288 | 0 | 100.00 |
| 09/06/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 3463 | 4 | 3463 | 4 | 0.00 |
| 09/06/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 116 | 0 | 116 | 0 | 150.00 |
| 09/06/2010 | R207 On 04-November-10 | | | Bond Future | 8.87 | 92.0468 | 8.8710 | 92.0468 | 0.00 |
| 09/06/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 3276 | 3 | 3276 | 3 | 0.00 |
| 09/06/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 3084 | 3 | 3084 | 3 | 0.00 |
| 09/06/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3471 | 3 | 3471 | 3 | 0.00 |
| 09/06/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 1032 | 1 | 1032 | 1 | 0.00 |
| 09/06/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 1206 | 1 | 1206 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 1117 | 1 | 1117 | 1 | 0.00 |
| 09/06/2010 | R207 On 03-February-11 | | | Bond Future | 8.93 | 90.0861 | 8.9280 | 90.0861 | 0.00 |
| 09/06/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1944 | 2 | 1944 | 2 | 0.00 |
| 09/06/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1812 | 2 | 1812 | 2 | 0.00 |
| 09/06/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 2081 | 2 | 2081 | 2 | 0.00 |
| 09/06/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 2810 | 3 | 2810 | 3 | 0.00 |
| 09/06/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 3116 | 3 | 3116 | 3 | 0.00 |
| 09/06/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 2960 | 3 | 2960 | 3 | 0.00 |
| 09/06/2010 | R208 On 05-August-10 | | | Bond Future | 8.87 | 87.8608 | 8.8650 | 87.8608 | 11,317.00 |
| 09/06/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 3944 | 4 | 3944 | 4 | 0.00 |
| 09/06/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 09/06/2010 | R208 On 04-November-10 | | | Bond Future | 8.94 | 85.9192 | 8.9370 | 85.9192 | 0.00 |
| 09/06/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 3169 | 3 | 3169 | 3 | 0.00 |
| 09/06/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 3364 | 3 | 3364 | 3 | 0.00 |
| 09/06/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 2978 | 3 | 2978 | 3 | 0.00 |
| 09/06/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 1412 | 1 | 1412 | 1 | 0.00 |
| 09/06/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 09/06/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 1309 | 1 | 1309 | 1 | 0.00 |
| 09/06/2010 | R208 On 03-February-11 | | | Bond Future | 8.99 | 87.4937 | 8.9920 | 87.4937 | 0.00 |
| 09/06/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1909 | 2 | 1909 | 2 | 0.00 |
| 09/06/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 09/06/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1778 | 2 | 1778 | 2 | 0.00 |
| 09/06/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 3530 | 4 | 3530 | 4 | 0.00 |
| 09/06/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 3192 | 3 | 3192 | 3 | 0.00 |
| 09/06/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 3357 | 3 | 3357 | 3 | 0.00 |
| 09/06/2010 | R209 On 05-August-10 | | | Bond Future | 8.90 | 75.4189 | 8.9010 | 75.4189 | 2,417.00 |
| 09/06/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 1008 | 1 | 1008 | 1 | 0.00 |
| 09/06/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 2206 | 2 | 2206 | 2 | 0.00 |
| 09/06/2010 | R209 On 04-November-10 | | | Bond Future | 8.95 | 73.5190 | 8.9500 | 73.5190 | 0.00 |
| 09/06/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 2928 | 3 | 2928 | 3 | 0.00 |
| 09/06/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 3139 | 3 | 3139 | 3 | 0.00 |
| 09/06/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 09/06/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 2724 | 3 | 2724 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/06/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 2370 | 2 | 2370 | 2 | 0.00 |
| 09/06/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 2542 | 3 | 2542 | 3 | 0.00 |
| 09/06/2010 | R209 On 03-February-11 | | | Bond Future | 8.99 | 74.8679 | 8.9860 | 74.8679 | 0.00 |
| 09/06/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3445 | 3 | 3445 | 3 | 0.00 |
| 09/06/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3652 | 4 | 3652 | 4 | 0.00 |
| 09/06/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 3245 | 3 | 3245 | 3 | 0.00 |
| 09/06/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 3523 | 4 | 3523 | 4 | 0.00 |
| 09/06/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 3162 | 3 | 3162 | 3 | 0.00 |
| 09/06/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 3337 | 3 | 3337 | 3 | 0.00 |
| 09/06/2010 | TRT1 On 05-August-10 | | | Index Future | 316.53 | 315.3830 | 316.5320 | 315.3830 | 100.00 |
| 09/06/2010 | TRT1 On 04-November-10 | | | Index Future | 321.80 | 320.6260 | 321.7950 | 320.6260 | 0.00 |
| 10/06/2010 | AL7T On 05-August-10 | | | Index Future | 346.24 | 345.8600 | 346.2410 | 345.8600 | 58.00 |
| 10/06/2010 | ALBI On 05-August-10 | | | Index Future | 319.35 | 319.0720 | 319.3460 | 319.0720 | 1,460.00 |
| 10/06/2010 | ALBI On 04-November-10 | | | Index Future | 324.66 | 324.3770 | 324.6560 | 324.3770 | 0.00 |
| 10/06/2010 | CRD1 On 05-August-10 | | | Index Future | 140.97 | 140.8890 | 140.9670 | 140.8890 | 2.00 |
| 10/06/2010 | CRD1 On 04-November-10 | | | Index Future | 143.31 | 143.2320 | 143.3110 | 143.2320 | 0.00 |
| 10/06/2010 | GOVI On 05-August-10 | | | GOVI | 320.64 | 320.3890 | 320.6350 | 320.3890 | 326.00 |
| 10/06/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 63806 | 6 | 63806 | 6 | 0.00 |
| 10/06/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 13456 | 1 | 13456 | 1 | 0.00 |
| 10/06/2010 | GOVI On 04-November-10 | | | GOVI | 325.97 | 325.7160 | 325.9660 | 325.7160 | 0.00 |
| 10/06/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 30240 | 3 | 30240 | 3 | 0.00 |
| 10/06/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 30440 | 3 | 30440 | 3 | 0.00 |
| 10/06/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 30340 | 3 | 30340 | 3 | 0.00 |
| 10/06/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/06/2010 | ILBI On 05-August-10 | | | Index Future | 381.57 | 381.5110 | 381.5700 | 381.5110 | 501.00 |
| 10/06/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0124 | 6.8941 | 0.0124 | 0.00 |
| 10/06/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 10/06/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 10/06/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 10/06/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 10/06/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 10/06/2010 | JBAF On 15-June-10 | | | Jibar Tradeable Future | 6.60 | 93.3820 | 6.6040 | 93.3820 | 0.00 |
| 10/06/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.54 | 93.4670 | 6.5390 | 93.4670 | 1,000.00 |
| 10/06/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.45 | 93.5430 | 6.4520 | 93.5430 | 1,000.00 |
| 10/06/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.40 | 93.5790 | 6.4010 | 93.5790 | 1,000.00 |
| 10/06/2010 | JBAF On 20-October-10 | | | Jibar Tradeable Future | 6.40 | 93.5790 | 6.4010 | 93.5790 | 0.00 |
| 10/06/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 6.40 | 93.5780 | 6.4020 | 93.5780 | 0.00 |
| 10/06/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 6.40 | 93.5780 | 6.4020 | 93.5780 | 0.00 |
| 10/06/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 6.53 | 93.4470 | 6.5320 | 93.4470 | 5,500.00 |
| 10/06/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 6.67 | 93.3100 | 6.6660 | 93.3100 | 4,600.00 |
| 10/06/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 7.03 | 92.9350 | 7.0340 | 92.9350 | 3,500.00 |
| 10/06/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 7.36 | 92.6070 | 7.3640 | 92.6070 | 5,000.00 |
| 10/06/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.62 | 92.3640 | 7.6160 | 92.3640 | 0.00 |
| 10/06/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 92.6710 | 7.3290 | 92.6710 | 0.00 |
| 10/06/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 10/06/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/06/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/06/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/06/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/06/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/06/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/06/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 10/06/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/06/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 10/06/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 10/06/2010 | OTH1 On 05-August-10 | | | Index Future | 311.95 | 311.5080 | 311.9530 | 311.5080 | 3.00 |
| 10/06/2010 | OTH1 On 04-November-10 | | | Index Future | 317.14 | 316.6880 | 317.1400 | 316.6880 | 0.00 |
| 10/06/2010 | R157 On 05-August-10 | | | Bond Future | 8.03 | 127.8567 | 8.0290 | 127.8567 | 5,757.00 |
| 10/06/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 3387 | 3 | 3387 | 3 | 0.00 |
| 10/06/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 2362 | 2 | 2362 | 2 | 0.00 |
| 10/06/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 4466 | 4 | 4466 | 4 | 0.00 |
| 10/06/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1459 | 1 | 1459 | 1 | 500.00 |
| 10/06/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 95 | 0 | 95 | 0 | 500.00 |
| 10/06/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 2607 | 3 | 2607 | 3 | 0.00 |
| 10/06/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 10/06/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 429 | 0 | 429 | 0 | 0.00 |
| 10/06/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 180 | 0 | 180 | 0 | 2,500.00 |
| 10/06/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 10/06/2010 | R157 On 04-November-10 | | | Bond Future | 8.11 | 123.1677 | 8.1120 | 123.1677 | 0.00 |
| 10/06/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2417 | 2 | 2417 | 2 | 0.00 |
| 10/06/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2576 | 3 | 2576 | 3 | 0.00 |
| 10/06/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 2262 | 2 | 2262 | 2 | 0.00 |
| 10/06/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 337 | 0 | 337 | 0 | 500.00 |
| 10/06/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 10/06/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 3107 | 3 | 3107 | 3 | 0.00 |
| 10/06/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 10/06/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 10/06/2010 | R157 On 03-February-11 | | | Bond Future | 8.17 | 125.4073 | 8.1710 | 125.4073 | 0.00 |
| 10/06/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 10/06/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1187 | 1 | 1187 | 1 | 0.00 |
| 10/06/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1006 | 1 | 1006 | 1 | 0.00 |
| 10/06/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 2376 | 2 | 2376 | 2 | 0.00 |
| 10/06/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 2128 | 2 | 2128 | 2 | 0.00 |
| 10/06/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 2249 | 2 | 2249 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2010 | R186 On 05-August-10 | | | Bond Future | 8.96 | 114.4285 | 8.9600 | 114.4285 | 20,749.00 |
| 10/06/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 3486 | 3 | 3486 | 3 | 0.00 |
| 10/06/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 984 | 1 | 984 | 1 | 1,300.00 |
| 10/06/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 7177 | 7 | 7177 | 7 | 0.00 |
| 10/06/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 379 | 0 | 379 | 0 | 144.00 |
| 10/06/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 9166 | 9 | 9166 | 9 | 0.00 |
| 10/06/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 2027 | 2 | 2027 | 2 | 48.00 |
| 10/06/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 1655 | 2 | 1655 | 2 | 48.00 |
| 10/06/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 4791 | 5 | 4791 | 5 | 0.00 |
| 10/06/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 59 | 0 | 59 | 0 | 3,000.00 |
| 10/06/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 156 | 0 | 156 | 0 | 1,444.00 |
| 10/06/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 2967 | 3 | 2967 | 3 | 0.00 |
| 10/06/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 10/06/2010 | R186 On 04-November-10 | | | Bond Future | 9.02 | 116.3265 | 9.0240 | 116.3265 | 0.00 |
| 10/06/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 4427 | 4 | 4427 | 4 | 0.00 |
| 10/06/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 4703 | 5 | 4703 | 5 | 0.00 |
| 10/06/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 4155 | 4 | 4155 | 4 | 0.00 |
| 10/06/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 2086 | 2 | 2086 | 2 | 9,800.00 |
| 10/06/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 2557 | 3 | 2557 | 3 | 0.00 |
| 10/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 4643 | 5 | 4643 | 5 | 0.00 |
| 10/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 10/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 10/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.07 | 113.1526 | 9.0740 | 113.1526 | 0.00 |
| 10/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3697 | 4 | 3697 | 4 | 0.00 |
| 10/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3472 | 3 | 3472 | 3 | 0.00 |
| 10/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3930 | 4 | 3930 | 4 | 0.00 |
| 10/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4148 | 4 | 4148 | 4 | 0.00 |
| 10/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 4603 | 5 | 4603 | 5 | 0.00 |
| 10/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 4370 | 4 | 4370 | 4 | 0.00 |
| 10/06/2010 | R201 On 05-August-10 | | | Bond Future | 7.92 | 104.1799 | 7.9180 | 104.1799 | 1,388.00 |
| 10/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 3912 | 4 | 3912 | 4 | 0.00 |
| 10/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 10/06/2010 | R201 On 04-November-10 | | | Bond Future | 8.00 | 105.9103 | 7.9970 | 105.9103 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 2206 | 2 | 2206 | 2 | 0.00 |
| 10/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 2078 | 2 | 2078 | 2 | 0.00 |
| 10/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 2338 | 2 | 2338 | 2 | 0.00 |
| 10/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 422 | 0 | 422 | 0 | 0.00 |
| 10/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 505 | 1 | 505 | 1 | 0.00 |
| 10/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 461 | 0 | 461 | 0 | 0.00 |
| 10/06/2010 | R201 On 03-February-11 | | | Bond Future | 8.05 | 103.4174 | 8.0460 | 103.4174 | 0.00 |
| 10/06/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1176 | 1 | 1176 | 1 | 0.00 |
| 10/06/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1264 | 1 | 1264 | 1 | 0.00 |
| 10/06/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 10/06/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 1410 | 1 | 1410 | 1 | 0.00 |
| 10/06/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1251 | 1 | 1251 | 1 | 0.00 |
| 10/06/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1329 | 1 | 1329 | 1 | 0.00 |
| 10/06/2010 | R203 On 05-August-10 | | | Bond Future | 8.65 | 101.1096 | 8.6530 | 101.1096 | 3,767.00 |
| 10/06/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 10/06/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 10/06/2010 | R203 On 04-November-10 | | | Bond Future | 8.74 | 98.6245 | 8.7420 | 98.6245 | 0.00 |
| 10/06/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 3263 | 3 | 3263 | 3 | 0.00 |
| 10/06/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3444 | 3 | 3444 | 3 | 0.00 |
| 10/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 3086 | 3 | 3086 | 3 | 0.00 |
| 10/06/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 832 | 1 | 832 | 1 | 0.00 |
| 10/06/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 10/06/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 10/06/2010 | R203 On 03-February-11 | | | Bond Future | 8.81 | 100.4257 | 8.8130 | 100.4257 | 0.00 |
| 10/06/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1365 | 1 | 1365 | 1 | 0.00 |
| 10/06/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1264 | 1 | 1264 | 1 | 0.00 |
| 10/06/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1471 | 1 | 1471 | 1 | 0.00 |
| 10/06/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 2754 | 3 | 2754 | 3 | 0.00 |
| 10/06/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 10/06/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 2894 | 3 | 2894 | 3 | 0.00 |
| 10/06/2010 | R204 On 05-August-10 | | | Bond Future | 8.74 | 96.7093 | 8.7400 | 96.7093 | 2,664.00 |
| 10/06/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 3079 | 3 | 3079 | 3 | 0.00 |
| 10/06/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 974 | 1 | 974 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 1202 | 1 | 1202 | 1 | 650.00 |
| 10/06/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 235 | 0 | 235 | 0 | 780.00 |
| 10/06/2010 | R204 On 04-November-10 | | | Bond Future | 8.82 | 98.3181 | 8.8200 | 98.3181 | 0.00 |
| 10/06/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3282 | 3 | 3282 | 3 | 0.00 |
| 10/06/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 3097 | 3 | 3097 | 3 | 0.00 |
| 10/06/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3476 | 3 | 3476 | 3 | 0.00 |
| 10/06/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 10/06/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 1021 | 1 | 1021 | 1 | 0.00 |
| 10/06/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 938 | 1 | 938 | 1 | 0.00 |
| 10/06/2010 | R204 On 03-February-11 | | | Bond Future | 8.88 | 96.0726 | 8.8830 | 96.0726 | 0.00 |
| 10/06/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1385 | 1 | 1385 | 1 | 0.00 |
| 10/06/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1496 | 1 | 1496 | 1 | 0.00 |
| 10/06/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1280 | 1 | 1280 | 1 | 0.00 |
| 10/06/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 3655 | 4 | 3655 | 4 | 0.00 |
| 10/06/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 3316 | 3 | 3316 | 3 | 0.00 |
| 10/06/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 3482 | 4 | 3482 | 4 | 0.00 |
| 10/06/2010 | R206 On 05-August-10 | | | Bond Future | 7.84 | 99.5484 | 7.8350 | 99.5484 | 0.00 |
| 10/06/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 3355 | 3 | 3355 | 3 | 0.00 |
| 10/06/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 10/06/2010 | R206 On 04-November-10 | | | Bond Future | 7.92 | 101.2036 | 7.9200 | 101.2036 | 0.00 |
| 10/06/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 10/06/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 1988 | 2 | 1988 | 2 | 0.00 |
| 10/06/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1775 | 2 | 1775 | 2 | 0.00 |
| 10/06/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 10/06/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 10/06/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 303 | 0 | 303 | 0 | 0.00 |
| 10/06/2010 | R206 On 03-February-11 | | | Bond Future | 7.97 | 99.2704 | 7.9720 | 99.2704 | 0.00 |
| 10/06/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 1011 | 1 | 1011 | 1 | 0.00 |
| 10/06/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 945 | 1 | 945 | 1 | 0.00 |
| 10/06/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 10/06/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 881 | 1 | 881 | 1 | 0.00 |
| 10/06/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 10/06/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 940 | 1 | 940 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2010 | R207 On 05-August-10 | | | Bond Future | 8.79 | 90.7359 | 8.7880 | 90.7359 | 3,941.00 |
| 10/06/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 4197 | 4 | 4197 | 4 | 0.00 |
| 10/06/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 143 | 0 | 143 | 0 | 250.00 |
| 10/06/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 2952 | 3 | 2952 | 3 | 0.00 |
| 10/06/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 270 | 0 | 270 | 0 | 100.00 |
| 10/06/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 3401 | 3 | 3401 | 3 | 0.00 |
| 10/06/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 107 | 0 | 107 | 0 | 150.00 |
| 10/06/2010 | R207 On 04-November-10 | | | Bond Future | 8.86 | 92.2491 | 8.8600 | 92.2491 | 0.00 |
| 10/06/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 3313 | 3 | 3313 | 3 | 0.00 |
| 10/06/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 3120 | 3 | 3120 | 3 | 0.00 |
| 10/06/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3510 | 3 | 3510 | 3 | 0.00 |
| 10/06/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 1007 | 1 | 1007 | 1 | 0.00 |
| 10/06/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 10/06/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 1090 | 1 | 1090 | 1 | 0.00 |
| 10/06/2010 | R207 On 03-February-11 | | | Bond Future | 8.92 | 90.2898 | 8.9160 | 90.2898 | 0.00 |
| 10/06/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1969 | 2 | 1969 | 2 | 0.00 |
| 10/06/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 2108 | 2 | 2108 | 2 | 0.00 |
| 10/06/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1836 | 2 | 1836 | 2 | 0.00 |
| 10/06/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 3072 | 3 | 3072 | 3 | 0.00 |
| 10/06/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 2769 | 3 | 2769 | 3 | 0.00 |
| 10/06/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 10/06/2010 | R208 On 05-August-10 | | | Bond Future | 8.84 | 88.0632 | 8.8440 | 88.0632 | 11,317.00 |
| 10/06/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 4056 | 4 | 4056 | 4 | 0.00 |
| 10/06/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 10/06/2010 | R208 On 04-November-10 | | | Bond Future | 8.92 | 86.1238 | 8.9150 | 86.1238 | 0.00 |
| 10/06/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 3249 | 3 | 3249 | 3 | 0.00 |
| 10/06/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 3447 | 3 | 3447 | 3 | 0.00 |
| 10/06/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 3055 | 3 | 3055 | 3 | 0.00 |
| 10/06/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 1356 | 1 | 1356 | 1 | 0.00 |
| 10/06/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 1163 | 1 | 1163 | 1 | 0.00 |
| 10/06/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 1257 | 1 | 1257 | 1 | 0.00 |
| 10/06/2010 | R208 On 03-February-11 | | | Bond Future | 8.97 | 87.7006 | 8.9690 | 87.7006 | 0.00 |
| 10/06/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1962 | 2 | 1962 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/06/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1828 | 2 | 1828 | 2 | 0.00 |
| 10/06/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 2102 | 2 | 2102 | 2 | 0.00 |
| 10/06/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 3112 | 3 | 3112 | 3 | 0.00 |
| 10/06/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 3443 | 4 | 3443 | 4 | 0.00 |
| 10/06/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 3274 | 3 | 3274 | 3 | 0.00 |
| 10/06/2010 | R209 On 05-August-10 | | | Bond Future | 8.89 | 75.6687 | 8.8910 | 75.6687 | 2,417.00 |
| 10/06/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 10/06/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 2145 | 2 | 2145 | 2 | 0.00 |
| 10/06/2010 | R209 On 04-November-10 | | | Bond Future | 8.94 | 73.7741 | 8.9390 | 73.7741 | 0.00 |
| 10/06/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 2965 | 3 | 2965 | 3 | 0.00 |
| 10/06/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 3178 | 3 | 3178 | 3 | 0.00 |
| 10/06/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 2760 | 3 | 2760 | 3 | 0.00 |
| 10/06/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 2675 | 3 | 2675 | 3 | 0.00 |
| 10/06/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 2324 | 2 | 2324 | 2 | 0.00 |
| 10/06/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 2494 | 3 | 2494 | 3 | 0.00 |
| 10/06/2010 | R209 On 03-February-11 | | | Bond Future | 8.98 | 75.1288 | 8.9750 | 75.1288 | 0.00 |
| 10/06/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3483 | 3 | 3483 | 3 | 0.00 |
| 10/06/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3691 | 4 | 3691 | 4 | 0.00 |
| 10/06/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 3281 | 3 | 3281 | 3 | 0.00 |
| 10/06/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 3474 | 4 | 3474 | 4 | 0.00 |
| 10/06/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 3116 | 3 | 3116 | 3 | 0.00 |
| 10/06/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 3291 | 3 | 3291 | 3 | 0.00 |
| 10/06/2010 | TRT1 On 05-August-10 | | | Index Future | 316.78 | 316.5320 | 316.7810 | 316.5320 | 100.00 |
| 10/06/2010 | TRT1 On 04-November-10 | | | Index Future | 322.05 | 321.7950 | 322.0480 | 321.7950 | 0.00 |
| 11/06/2010 | AL7T On 05-August-10 | | | Index Future | 346.03 | 346.2410 | 346.0250 | 346.2410 | 58.00 |
| 11/06/2010 | ALBI On 05-August-10 | | | Index Future | 319.09 | 319.3460 | 319.0930 | 319.3460 | 1,460.00 |
| 11/06/2010 | ALBI On 04-November-10 | | | Index Future | 324.40 | 324.6560 | 324.3990 | 324.6560 | 0.00 |
| 11/06/2010 | CRD1 On 05-August-10 | | | Index Future | 140.92 | 140.9670 | 140.9150 | 140.9670 | 2.00 |
| 11/06/2010 | CRD1 On 04-November-10 | | | Index Future | 143.26 | 143.3110 | 143.2580 | 143.3110 | 0.00 |
| 11/06/2010 | GOVI On 05-August-10 | | | GOVI | 320.39 | 320.6350 | 320.3920 | 320.6350 | 326.00 |
| 11/06/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 61786 | 6 | 61786 | 6 | 0.00 |
| 11/06/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 13866 | 1 | 13866 | 1 | 0.00 |
| 11/06/2010 | GOVI On 04-November-10 | | | GOVI | 325.72 | 325.9660 | 325.7200 | 325.9660 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 32700 | 3 | 32700 | 3 | 0.00 |
| 11/06/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 32900 | 3 | 32900 | 3 | 0.00 |
| 11/06/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 32800 | 3 | 32800 | 3 | 0.00 |
| 11/06/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/06/2010 | ILBI On 05-August-10 | | | Index Future | 381.52 | 381.5700 | 381.5150 | 381.5700 | 501.00 |
| 11/06/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0124 | 6.8941 | 0.0124 | 0.00 |
| 11/06/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 11/06/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 11/06/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 11/06/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 11/06/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 11/06/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 11/06/2010 | JBAF On 15-June-10 | | | Jibar Tradeable Future | 6.62 | 93.3960 | 6.6150 | 93.3960 | 0.00 |
| 11/06/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.54 | 93.4610 | 6.5350 | 93.4610 | 1,000.00 |
| 11/06/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.44 | 93.5480 | 6.4350 | 93.5480 | 1,000.00 |
| 11/06/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.40 | 93.5990 | 6.3950 | 93.5990 | 1,000.00 |
| 11/06/2010 | JBAF On 20-October-10 | | | Jibar Tradeable Future | 6.40 | 93.5990 | 6.3950 | 93.5990 | 0.00 |
| 11/06/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 6.40 | 93.5980 | 6.3950 | 93.5980 | 0.00 |
| 11/06/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 6.40 | 93.5980 | 6.3950 | 93.5980 | 0.00 |
| 11/06/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 6.52 | 93.4680 | 6.5150 | 93.4680 | 5,500.00 |
| 11/06/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 6.68 | 93.3340 | 6.6750 | 93.3340 | 4,600.00 |
| 11/06/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 7.02 | 92.9660 | 7.0150 | 92.9660 | 3,500.00 |
| 11/06/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 7.33 | 92.6360 | 7.3250 | 92.6360 | 5,000.00 |
| 11/06/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.59 | 92.3840 | 7.5850 | 92.3840 | 0.00 |
| 11/06/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 92.6710 | 7.3290 | 92.6710 | 0.00 |
| 11/06/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 11/06/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/06/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/06/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/06/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/06/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/06/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 11/06/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/06/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 11/06/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 11/06/2010 | OTH1 On 05-August-10 | | | Index Future | 311.63 | 311.9530 | 311.6280 | 311.9530 | 3.00 |
| 11/06/2010 | OTH1 On 04-November-10 | | | Index Future | 316.81 | 317.1400 | 316.8100 | 317.1400 | 0.00 |
| 11/06/2010 | R157 On 05-August-10 | | | Bond Future | 8.04 | 127.9597 | 8.0380 | 127.9597 | 5,757.00 |
| 11/06/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 3345 | 3 | 3345 | 3 | 0.00 |
| 11/06/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 2322 | 2 | 2322 | 2 | 0.00 |
| 11/06/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 4424 | 4 | 4424 | 4 | 0.00 |
| 11/06/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 88 | 0 | 88 | 0 | 500.00 |
| 11/06/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1424 | 1 | 1424 | 1 | 500.00 |
| 11/06/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 2642 | 3 | 2642 | 3 | 0.00 |
| 11/06/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 11/06/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 436 | 0 | 436 | 0 | 0.00 |
| 11/06/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 182 | 0 | 182 | 0 | 2,500.00 |
| 11/06/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 11/06/2010 | R157 On 04-November-10 | | | Bond Future | 8.12 | 123.2703 | 8.1220 | 123.2703 | 0.00 |
| 11/06/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2382 | 2 | 2382 | 2 | 0.00 |
| 11/06/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2540 | 3 | 2540 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 325 | 0 | 325 | 0 | 500.00 |
| 11/06/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 2228 | 2 | 2228 | 2 | 0.00 |
| 11/06/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 777 | 1 | 777 | 1 | 0.00 |
| 11/06/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 3140 | 3 | 3140 | 3 | 0.00 |
| 11/06/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 650 | 1 | 650 | 1 | 0.00 |
| 11/06/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 711 | 1 | 711 | 1 | 0.00 |
| 11/06/2010 | R157 On 03-February-11 | | | Bond Future | 8.18 | 125.5089 | 8.1820 | 125.5089 | 0.00 |
| 11/06/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 11/06/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 985 | 1 | 985 | 1 | 0.00 |
| 11/06/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1164 | 1 | 1164 | 1 | 0.00 |
| 11/06/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 2152 | 2 | 2152 | 2 | 0.00 |
| 11/06/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 2401 | 2 | 2401 | 2 | 0.00 |
| 11/06/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 2275 | 2 | 2275 | 2 | 0.00 |
| 11/06/2010 | R186 On 05-August-10 | | | Bond Future | 8.98 | 114.5310 | 8.9800 | 114.5310 | 20,749.00 |
| 11/06/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 3338 | 3 | 3338 | 3 | 0.00 |
| 11/06/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 908 | 1 | 908 | 1 | 1,300.00 |
| 11/06/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 340 | 0 | 340 | 0 | 144.00 |
| 11/06/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 6998 | 7 | 6998 | 7 | 0.00 |
| 11/06/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 8983 | 9 | 8983 | 9 | 0.00 |
| 11/06/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 48.00 |
| 11/06/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 1725 | 2 | 1725 | 2 | 48.00 |
| 11/06/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 4938 | 5 | 4938 | 5 | 0.00 |
| 11/06/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 63 | 0 | 63 | 0 | 3,000.00 |
| 11/06/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 163 | 0 | 163 | 0 | 1,444.00 |
| 11/06/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 3077 | 3 | 3077 | 3 | 0.00 |
| 11/06/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 868 | 1 | 868 | 1 | 0.00 |
| 11/06/2010 | R186 On 04-November-10 | | | Bond Future | 9.05 | 116.4366 | 9.0450 | 116.4366 | 0.00 |
| 11/06/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 4300 | 4 | 4300 | 4 | 0.00 |
| 11/06/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 4571 | 5 | 4571 | 5 | 0.00 |
| 11/06/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 2001 | 2 | 2001 | 2 | 9,800.00 |
| 11/06/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 4031 | 4 | 4031 | 4 | 0.00 |
| 11/06/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 2625 | 3 | 2625 | 3 | 0.00 |
| 11/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 4751 | 5 | 4751 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2272 | 2 | 2272 | 2 | 0.00 |
| 11/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2446 | 2 | 2446 | 2 | 0.00 |
| 11/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.10 | 113.2611 | 9.0950 | 113.2611 | 0.00 |
| 11/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3596 | 4 | 3596 | 4 | 0.00 |
| 11/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3826 | 4 | 3826 | 4 | 0.00 |
| 11/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3374 | 3 | 3374 | 3 | 0.00 |
| 11/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 4695 | 5 | 4695 | 5 | 0.00 |
| 11/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4233 | 4 | 4233 | 4 | 0.00 |
| 11/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 4459 | 4 | 4459 | 4 | 0.00 |
| 11/06/2010 | R201 On 05-August-10 | | | Bond Future | 7.93 | 104.2205 | 7.9270 | 104.2205 | 1,388.00 |
| 11/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 3879 | 4 | 3879 | 4 | 0.00 |
| 11/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 11/06/2010 | R201 On 04-November-10 | | | Bond Future | 8.01 | 105.9524 | 8.0070 | 105.9524 | 0.00 |
| 11/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 2177 | 2 | 2177 | 2 | 0.00 |
| 11/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 2308 | 2 | 2308 | 2 | 0.00 |
| 11/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 2049 | 2 | 2049 | 2 | 0.00 |
| 11/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 511 | 1 | 511 | 1 | 0.00 |
| 11/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 427 | 0 | 427 | 0 | 0.00 |
| 11/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 467 | 0 | 467 | 0 | 0.00 |
| 11/06/2010 | R201 On 03-February-11 | | | Bond Future | 8.06 | 103.4605 | 8.0570 | 103.4605 | 0.00 |
| 11/06/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 11/06/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1072 | 1 | 1072 | 1 | 0.00 |
| 11/06/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1243 | 1 | 1243 | 1 | 0.00 |
| 11/06/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1266 | 1 | 1266 | 1 | 0.00 |
| 11/06/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 1427 | 1 | 1427 | 1 | 0.00 |
| 11/06/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 11/06/2010 | R203 On 05-August-10 | | | Bond Future | 8.66 | 101.2229 | 8.6630 | 101.2229 | 3,767.00 |
| 11/06/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 3113 | 3 | 3113 | 3 | 0.00 |
| 11/06/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 11/06/2010 | R203 On 04-November-10 | | | Bond Future | 8.75 | 98.7393 | 8.7520 | 98.7393 | 0.00 |
| 11/06/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 3222 | 3 | 3222 | 3 | 0.00 |
| 11/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 3046 | 3 | 3046 | 3 | 0.00 |
| 11/06/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3402 | 3 | 3402 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 714 | 1 | 714 | 1 | 0.00 |
| 11/06/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 842 | 1 | 842 | 1 | 0.00 |
| 11/06/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 776 | 1 | 776 | 1 | 0.00 |
| 11/06/2010 | R203 On 03-February-11 | | | Bond Future | 8.82 | 100.5418 | 8.8230 | 100.5418 | 0.00 |
| 11/06/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1342 | 1 | 1342 | 1 | 0.00 |
| 11/06/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1447 | 1 | 1447 | 1 | 0.00 |
| 11/06/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 11/06/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 3067 | 3 | 3067 | 3 | 0.00 |
| 11/06/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 2778 | 3 | 2778 | 3 | 0.00 |
| 11/06/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 2920 | 3 | 2920 | 3 | 0.00 |
| 11/06/2010 | R204 On 05-August-10 | | | Bond Future | 8.76 | 96.7718 | 8.7590 | 96.7718 | 2,664.00 |
| 11/06/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 2982 | 3 | 2982 | 3 | 0.00 |
| 11/06/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 11/06/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 1250 | 1 | 1250 | 1 | 650.00 |
| 11/06/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 246 | 0 | 246 | 0 | 780.00 |
| 11/06/2010 | R204 On 04-November-10 | | | Bond Future | 8.84 | 98.3846 | 8.8410 | 98.3846 | 0.00 |
| 11/06/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3196 | 3 | 3196 | 3 | 0.00 |
| 11/06/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3388 | 3 | 3388 | 3 | 0.00 |
| 11/06/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 3013 | 3 | 3013 | 3 | 0.00 |
| 11/06/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 11/06/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 892 | 1 | 892 | 1 | 0.00 |
| 11/06/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 968 | 1 | 968 | 1 | 0.00 |
| 11/06/2010 | R204 On 03-February-11 | | | Bond Future | 8.90 | 96.1373 | 8.9040 | 96.1373 | 0.00 |
| 11/06/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1339 | 1 | 1339 | 1 | 0.00 |
| 11/06/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1237 | 1 | 1237 | 1 | 0.00 |
| 11/06/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1448 | 1 | 1448 | 1 | 0.00 |
| 11/06/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 3381 | 3 | 3381 | 3 | 0.00 |
| 11/06/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 3726 | 4 | 3726 | 4 | 0.00 |
| 11/06/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 3550 | 3 | 3550 | 3 | 0.00 |
| 11/06/2010 | R206 On 05-August-10 | | | Bond Future | 7.82 | 99.5514 | 7.8240 | 99.5514 | 0.00 |
| 11/06/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 3387 | 3 | 3387 | 3 | 0.00 |
| 11/06/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 11/06/2010 | R206 On 04-November-10 | | | Bond Future | 7.91 | 101.2064 | 7.9070 | 101.2064 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 1906 | 2 | 1906 | 2 | 0.00 |
| 11/06/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1800 | 2 | 1800 | 2 | 0.00 |
| 11/06/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 2014 | 2 | 2014 | 2 | 0.00 |
| 11/06/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 266 | 0 | 266 | 0 | 0.00 |
| 11/06/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 11/06/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 11/06/2010 | R206 On 03-February-11 | | | Bond Future | 7.96 | 99.2755 | 7.9590 | 99.2755 | 0.00 |
| 11/06/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 1026 | 1 | 1026 | 1 | 0.00 |
| 11/06/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 11/06/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 959 | 1 | 959 | 1 | 0.00 |
| 11/06/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 11/06/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 11/06/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 921 | 1 | 921 | 1 | 0.00 |
| 11/06/2010 | R207 On 05-August-10 | | | Bond Future | 8.80 | 90.8009 | 8.7970 | 90.8009 | 3,941.00 |
| 11/06/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 4144 | 4 | 4144 | 4 | 0.00 |
| 11/06/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 11/06/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 132 | 0 | 132 | 0 | 250.00 |
| 11/06/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 273 | 0 | 273 | 0 | 100.00 |
| 11/06/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 3443 | 3 | 3443 | 3 | 0.00 |
| 11/06/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 107 | 0 | 107 | 0 | 150.00 |
| 11/06/2010 | R207 On 04-November-10 | | | Bond Future | 8.87 | 92.3128 | 8.8700 | 92.3128 | 0.00 |
| 11/06/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 3267 | 3 | 3267 | 3 | 0.00 |
| 11/06/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3463 | 4 | 3463 | 4 | 0.00 |
| 11/06/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 3076 | 3 | 3076 | 3 | 0.00 |
| 11/06/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 1192 | 1 | 1192 | 1 | 0.00 |
| 11/06/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 1018 | 1 | 1018 | 1 | 0.00 |
| 11/06/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 1102 | 1 | 1102 | 1 | 0.00 |
| 11/06/2010 | R207 On 03-February-11 | | | Bond Future | 8.93 | 90.3578 | 8.9260 | 90.3578 | 0.00 |
| 11/06/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1939 | 2 | 1939 | 2 | 0.00 |
| 11/06/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1807 | 2 | 1807 | 2 | 0.00 |
| 11/06/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 2076 | 2 | 2076 | 2 | 0.00 |
| 11/06/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 2794 | 3 | 2794 | 3 | 0.00 |
| 11/06/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 3099 | 3 | 3099 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 2943 | 3 | 2943 | 3 | 0.00 |
| 11/06/2010 | R208 On 05-August-10 | | | Bond Future | 8.85 | 88.1923 | 8.8540 | 88.1923 | 11,317.00 |
| 11/06/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 3995 | 4 | 3995 | 4 | 0.00 |
| 11/06/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 11/06/2010 | R208 On 04-November-10 | | | Bond Future | 8.93 | 86.2565 | 8.9250 | 86.2565 | 0.00 |
| 11/06/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 3202 | 3 | 3202 | 3 | 0.00 |
| 11/06/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 3010 | 3 | 3010 | 3 | 0.00 |
| 11/06/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 3400 | 3 | 3400 | 3 | 0.00 |
| 11/06/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 1176 | 1 | 1176 | 1 | 0.00 |
| 11/06/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 1372 | 1 | 1372 | 1 | 0.00 |
| 11/06/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 11/06/2010 | R208 On 03-February-11 | | | Bond Future | 8.98 | 87.8369 | 8.9800 | 87.8369 | 0.00 |
| 11/06/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1929 | 2 | 1929 | 2 | 0.00 |
| 11/06/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 11/06/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1796 | 2 | 1796 | 2 | 0.00 |
| 11/06/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 3476 | 3 | 3476 | 3 | 0.00 |
| 11/06/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 3142 | 3 | 3142 | 3 | 0.00 |
| 11/06/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 3306 | 3 | 3306 | 3 | 0.00 |
| 11/06/2010 | R209 On 05-August-10 | | | Bond Future | 8.91 | 75.7470 | 8.9100 | 75.7470 | 2,417.00 |
| 11/06/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 955 | 1 | 955 | 1 | 0.00 |
| 11/06/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 2223 | 2 | 2223 | 2 | 0.00 |
| 11/06/2010 | R209 On 04-November-10 | | | Bond Future | 8.96 | 73.8594 | 8.9590 | 73.8594 | 0.00 |
| 11/06/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 2872 | 3 | 2872 | 3 | 0.00 |
| 11/06/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 3081 | 3 | 3081 | 3 | 0.00 |
| 11/06/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 2670 | 3 | 2670 | 3 | 0.00 |
| 11/06/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 2740 | 3 | 2740 | 3 | 0.00 |
| 11/06/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 2382 | 2 | 2382 | 2 | 0.00 |
| 11/06/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 2556 | 2 | 2556 | 2 | 0.00 |
| 11/06/2010 | R209 On 03-February-11 | | | Bond Future | 9.00 | 75.2135 | 8.9960 | 75.2135 | 0.00 |
| 11/06/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3391 | 3 | 3391 | 3 | 0.00 |
| 11/06/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3596 | 4 | 3596 | 4 | 0.00 |
| 11/06/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 3192 | 3 | 3192 | 3 | 0.00 |
| 11/06/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 3547 | 3 | 3547 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/06/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 3183 | 3 | 3183 | 3 | 0.00 |
| 11/06/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 3360 | 3 | 3360 | 3 | 0.00 |
| 11/06/2010 | TRT1 On 05-August-10 | | | Index Future | 316.54 | 316.7810 | 316.5390 | 316.7810 | 100.00 |
| 11/06/2010 | TRT1 On 04-November-10 | | | Index Future | 321.80 | 322.0480 | 321.8030 | 322.0480 | 0.00 |
| 14/06/2010 | AL7T On 05-August-10 | | | Index Future | 346.55 | 346.0250 | 346.5490 | 346.0250 | 58.00 |
| 14/06/2010 | ALBI On 05-August-10 | | | Index Future | 319.46 | 319.0930 | 319.4620 | 319.0930 | 1,460.00 |
| 14/06/2010 | ALBI On 04-November-10 | | | Index Future | 324.78 | 324.3990 | 324.7750 | 324.3990 | 0.00 |
| 14/06/2010 | CRD1 On 05-August-10 | | | Index Future | 141.08 | 140.9150 | 141.0820 | 140.9150 | 2.00 |
| 14/06/2010 | CRD1 On 04-November-10 | | | Index Future | 143.43 | 143.2580 | 143.4280 | 143.2580 | 0.00 |
| 14/06/2010 | GOVI On 05-August-10 | | | GOVI | 320.76 | 320.3920 | 320.7640 | 320.3920 | 326.00 |
| 14/06/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 63792 | 6 | 63792 | 6 | 0.00 |
| 14/06/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 12152 | 1 | 12152 | 1 | 0.00 |
| 14/06/2010 | GOVI On 04-November-10 | | | GOVI | 326.10 | 325.7200 | 326.0980 | 325.7200 | 0.00 |
| 14/06/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 28920 | 3 | 28920 | 3 | 0.00 |
| 14/06/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 29120 | 3 | 29120 | 3 | 0.00 |
| 14/06/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 29020 | 3 | 29020 | 3 | 0.00 |
| 14/06/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 14/06/2010 | ILBI On 05-August-10 | | | Index Future | 381.03 | 381.5150 | 381.0280 | 381.5150 | 501.00 |
| 14/06/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0124 | 6.8941 | 0.0124 | 0.00 |
| 14/06/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 14/06/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 14/06/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 14/06/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 14/06/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 14/06/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 14/06/2010 | JBAF On 15-June-10 | | | Jibar Tradeable Future | 6.62 | 93.3850 | 6.6230 | 93.3850 | 0.00 |
| 14/06/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.55 | 93.4650 | 6.5490 | 93.4650 | 1,000.00 |
| 14/06/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.47 | 93.5650 | 6.4660 | 93.5650 | 1,000.00 |
| 14/06/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.40 | 93.6050 | 6.4010 | 93.6050 | 1,000.00 |
| 14/06/2010 | JBAF On 20-October-10 | | | Jibar Tradeable Future | 6.40 | 93.6050 | 6.4010 | 93.6050 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 6.40 | 93.6050 | 6.4010 | 93.6050 | 0.00 |
| 14/06/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 6.40 | 93.6050 | 6.4020 | 93.6050 | 0.00 |
| 14/06/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 6.51 | 93.4850 | 6.5070 | 93.4850 | 5,500.00 |
| 14/06/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 6.64 | 93.3250 | 6.6410 | 93.3250 | 4,500.00 |
| 14/06/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 7.02 | 92.9850 | 7.0160 | 92.9850 | 3,500.00 |
| 14/06/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 7.35 | 92.6750 | 7.3470 | 92.6750 | 5,000.00 |
| 14/06/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.61 | 92.4150 | 7.6050 | 92.4150 | 0.00 |
| 14/06/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 92.6710 | 7.3290 | 92.6710 | 0.00 |
| 14/06/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 14/06/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/06/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/06/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/06/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/06/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/06/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/06/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 14/06/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/06/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 14/06/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 14/06/2010 | OTH1 On 05-August-10 | | | Index Future | 311.98 | 311.6280 | 311.9840 | 311.6280 | 3.00 |
| 14/06/2010 | OTH1 On 04-November-10 | | | Index Future | 317.17 | 316.8100 | 317.1720 | 316.8100 | 0.00 |
| 14/06/2010 | R157 On 05-August-10 | | | Bond Future | 8.02 | 127.9175 | 8.0170 | 127.9175 | 5,757.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 3430 | 3 | 3430 | 3 | 0.00 |
| 14/06/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 2392 | 2 | 2392 | 2 | 0.00 |
| 14/06/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 4517 | 4 | 4517 | 4 | 0.00 |
| 14/06/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1472 | 1 | 1472 | 1 | 500.00 |
| 14/06/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 88 | 0 | 88 | 0 | 500.00 |
| 14/06/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 2544 | 3 | 2544 | 3 | 0.00 |
| 14/06/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 14/06/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 386 | 0 | 386 | 0 | 0.00 |
| 14/06/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 153 | 0 | 153 | 0 | 2,500.00 |
| 14/06/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 14/06/2010 | R157 On 04-November-10 | | | Bond Future | 8.10 | 123.2257 | 8.0990 | 123.2257 | 0.00 |
| 14/06/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2440 | 2 | 2440 | 2 | 0.00 |
| 14/06/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2601 | 3 | 2601 | 3 | 0.00 |
| 14/06/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 2284 | 2 | 2284 | 2 | 0.00 |
| 14/06/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 336 | 0 | 336 | 0 | 500.00 |
| 14/06/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 730 | 1 | 730 | 1 | 0.00 |
| 14/06/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 3048 | 3 | 3048 | 3 | 0.00 |
| 14/06/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 609 | 1 | 609 | 1 | 0.00 |
| 14/06/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 14/06/2010 | R157 On 03-February-11 | | | Bond Future | 8.16 | 125.4623 | 8.1570 | 125.4623 | 0.00 |
| 14/06/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 14/06/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1015 | 1 | 1015 | 1 | 0.00 |
| 14/06/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1198 | 1 | 1198 | 1 | 0.00 |
| 14/06/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 14/06/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 2325 | 2 | 2325 | 2 | 0.00 |
| 14/06/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 2201 | 2 | 2201 | 2 | 0.00 |
| 14/06/2010 | R186 On 05-August-10 | | | Bond Future | 8.98 | 114.3448 | 8.9790 | 114.3448 | 20,749.00 |
| 14/06/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 3300 | 3 | 3300 | 3 | 0.00 |
| 14/06/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 867 | 1 | 867 | 1 | 1,300.00 |
| 14/06/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 6988 | 7 | 6988 | 7 | 0.00 |
| 14/06/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 8982 | 9 | 8982 | 9 | 0.00 |
| 14/06/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 1866 | 2 | 1866 | 2 | 48.00 |
| 14/06/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 313 | 0 | 313 | 0 | 144.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 1671 | 2 | 1671 | 2 | 48.00 |
| 14/06/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 4902 | 5 | 4902 | 5 | 0.00 |
| 14/06/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 52 | 0 | 52 | 0 | 3,000.00 |
| 14/06/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 144 | 0 | 144 | 0 | 1,444.00 |
| 14/06/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 3027 | 3 | 3027 | 3 | 0.00 |
| 14/06/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 821 | 1 | 821 | 1 | 0.00 |
| 14/06/2010 | R186 On 04-November-10 | | | Bond Future | 9.04 | 116.2441 | 9.0440 | 116.2441 | 0.00 |
| 14/06/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 4272 | 4 | 4272 | 4 | 0.00 |
| 14/06/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 4544 | 5 | 4544 | 5 | 0.00 |
| 14/06/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 4003 | 4 | 4003 | 4 | 0.00 |
| 14/06/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 1974 | 2 | 1974 | 2 | 9,800.00 |
| 14/06/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 2588 | 3 | 2588 | 3 | 0.00 |
| 14/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 4715 | 5 | 4715 | 5 | 0.00 |
| 14/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2236 | 2 | 2236 | 2 | 0.00 |
| 14/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2409 | 2 | 2409 | 2 | 0.00 |
| 14/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.09 | 113.0713 | 9.0940 | 113.0713 | 0.00 |
| 14/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3575 | 4 | 3575 | 4 | 0.00 |
| 14/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3805 | 4 | 3805 | 4 | 0.00 |
| 14/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3353 | 3 | 3353 | 3 | 0.00 |
| 14/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 4665 | 5 | 4665 | 5 | 0.00 |
| 14/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4203 | 4 | 4203 | 4 | 0.00 |
| 14/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 4429 | 4 | 4429 | 4 | 0.00 |
| 14/06/2010 | R201 On 05-August-10 | | | Bond Future | 7.91 | 104.1873 | 7.9060 | 104.1873 | 1,388.00 |
| 14/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 3955 | 4 | 3955 | 4 | 0.00 |
| 14/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 14/06/2010 | R201 On 04-November-10 | | | Bond Future | 7.98 | 105.9173 | 7.9830 | 105.9173 | 0.00 |
| 14/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 2230 | 2 | 2230 | 2 | 0.00 |
| 14/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 2100 | 2 | 2100 | 2 | 0.00 |
| 14/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 2363 | 2 | 2363 | 2 | 0.00 |
| 14/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 398 | 0 | 398 | 0 | 0.00 |
| 14/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 478 | 1 | 478 | 1 | 0.00 |
| 14/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 436 | 0 | 436 | 0 | 0.00 |
| 14/06/2010 | R201 On 03-February-11 | | | Bond Future | 8.03 | 103.4241 | 8.0330 | 103.4241 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1186 | 1 | 1186 | 1 | 0.00 |
| 14/06/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1101 | 1 | 1101 | 1 | 0.00 |
| 14/06/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 14/06/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 14/06/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 1377 | 1 | 1377 | 1 | 0.00 |
| 14/06/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1296 | 1 | 1296 | 1 | 0.00 |
| 14/06/2010 | R203 On 05-August-10 | | | Bond Future | 8.64 | 101.1714 | 8.6410 | 101.1714 | 3,767.00 |
| 14/06/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 3201 | 3 | 3201 | 3 | 0.00 |
| 14/06/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 14/06/2010 | R203 On 04-November-10 | | | Bond Future | 8.73 | 98.6893 | 8.7300 | 98.6893 | 0.00 |
| 14/06/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 3287 | 3 | 3287 | 3 | 0.00 |
| 14/06/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3469 | 3 | 3469 | 3 | 0.00 |
| 14/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 3108 | 3 | 3108 | 3 | 0.00 |
| 14/06/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 794 | 1 | 794 | 1 | 0.00 |
| 14/06/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 671 | 1 | 671 | 1 | 0.00 |
| 14/06/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 14/06/2010 | R203 On 03-February-11 | | | Bond Future | 8.80 | 100.4934 | 8.8000 | 100.4934 | 0.00 |
| 14/06/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1374 | 1 | 1374 | 1 | 0.00 |
| 14/06/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1481 | 1 | 1481 | 1 | 0.00 |
| 14/06/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1272 | 1 | 1272 | 1 | 0.00 |
| 14/06/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 2986 | 3 | 2986 | 3 | 0.00 |
| 14/06/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 2701 | 3 | 2701 | 3 | 0.00 |
| 14/06/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 2840 | 3 | 2840 | 3 | 0.00 |
| 14/06/2010 | R204 On 05-August-10 | | | Bond Future | 8.75 | 96.6639 | 8.7480 | 96.6639 | 2,664.00 |
| 14/06/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 3016 | 3 | 3016 | 3 | 0.00 |
| 14/06/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 14/06/2010 | R204 On 05-August-10 | 8.75 | Call | Bond Future | 1054 | 0 | 1054 | 0 | 83.00 |
| 14/06/2010 | R204 On 05-August-10 | 8.25 | Call | Bond Future | 159 | 0 | 159 | 0 | 249.00 |
| 14/06/2010 | R204 On 05-August-10 | 8.75 | Put | Bond Future | 1043 | 0 | 1043 | 0 | 83.00 |
| 14/06/2010 | R204 On 05-August-10 | 8.25 | Put | Bond Future | 3042 | 0 | 3042 | 0 | 0.00 |
| 14/06/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 1186 | 1 | 1186 | 1 | 650.00 |
| 14/06/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 218 | 0 | 218 | 0 | 780.00 |
| 14/06/2010 | R204 On 04-November-10 | | | Bond Future | 8.83 | 98.2683 | 8.8290 | 98.2683 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3225 | 3 | 3225 | 3 | 0.00 |
| 14/06/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 14/06/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3418 | 3 | 3418 | 3 | 0.00 |
| 14/06/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 856 | 1 | 856 | 1 | 0.00 |
| 14/06/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 14/06/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 930 | 1 | 930 | 1 | 0.00 |
| 14/06/2010 | R204 On 03-February-11 | | | Bond Future | 8.89 | 96.0240 | 8.8920 | 96.0240 | 0.00 |
| 14/06/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1349 | 1 | 1349 | 1 | 0.00 |
| 14/06/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1246 | 1 | 1246 | 1 | 0.00 |
| 14/06/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1459 | 1 | 1459 | 1 | 0.00 |
| 14/06/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 3328 | 3 | 3328 | 3 | 0.00 |
| 14/06/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 3670 | 4 | 3670 | 4 | 0.00 |
| 14/06/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 3495 | 4 | 3495 | 4 | 0.00 |
| 14/06/2010 | R206 On 05-August-10 | | | Bond Future | 7.80 | 99.5837 | 7.8010 | 99.5837 | 0.00 |
| 14/06/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 3454 | 3 | 3454 | 3 | 0.00 |
| 14/06/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 14/06/2010 | R206 On 04-November-10 | | | Bond Future | 7.88 | 101.2421 | 7.8830 | 101.2421 | 0.00 |
| 14/06/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 1950 | 2 | 1950 | 2 | 0.00 |
| 14/06/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 2060 | 2 | 2060 | 2 | 0.00 |
| 14/06/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 14/06/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 298 | 0 | 298 | 0 | 0.00 |
| 14/06/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 14/06/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 271 | 0 | 271 | 0 | 0.00 |
| 14/06/2010 | R206 On 03-February-11 | | | Bond Future | 7.93 | 99.3087 | 7.9330 | 99.3087 | 0.00 |
| 14/06/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 1055 | 1 | 1055 | 1 | 0.00 |
| 14/06/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 14/06/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 987 | 1 | 987 | 1 | 0.00 |
| 14/06/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 944 | 1 | 944 | 1 | 0.00 |
| 14/06/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 828 | 1 | 828 | 1 | 0.00 |
| 14/06/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 14/06/2010 | R207 On 05-August-10 | | | Bond Future | 8.78 | 90.7477 | 8.7760 | 90.7477 | 3,941.00 |
| 14/06/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 4248 | 4 | 4248 | 4 | 0.00 |
| 14/06/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 132 | 0 | 132 | 0 | 250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 2985 | 3 | 2985 | 3 | 0.00 |
| 14/06/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 232 | 0 | 232 | 0 | 100.00 |
| 14/06/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 3318 | 3 | 3318 | 3 | 0.00 |
| 14/06/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 87 | 0 | 87 | 0 | 150.00 |
| 14/06/2010 | R207 On 04-November-10 | | | Bond Future | 8.85 | 92.2549 | 8.8470 | 92.2549 | 0.00 |
| 14/06/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 3339 | 3 | 3339 | 3 | 0.00 |
| 14/06/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 3145 | 3 | 3145 | 3 | 0.00 |
| 14/06/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3538 | 3 | 3538 | 3 | 0.00 |
| 14/06/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 960 | 1 | 960 | 1 | 0.00 |
| 14/06/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 14/06/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 14/06/2010 | R207 On 03-February-11 | | | Bond Future | 8.90 | 90.3011 | 8.9030 | 90.3011 | 0.00 |
| 14/06/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1983 | 2 | 1983 | 2 | 0.00 |
| 14/06/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1849 | 2 | 1849 | 2 | 0.00 |
| 14/06/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 2122 | 2 | 2122 | 2 | 0.00 |
| 14/06/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 14/06/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 3011 | 3 | 3011 | 3 | 0.00 |
| 14/06/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 2857 | 3 | 2857 | 3 | 0.00 |
| 14/06/2010 | R208 On 05-August-10 | | | Bond Future | 8.83 | 88.1308 | 8.8320 | 88.1308 | 11,317.00 |
| 14/06/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 4105 | 4 | 4105 | 4 | 0.00 |
| 14/06/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 115 | 0 | 115 | 0 | 0.00 |
| 14/06/2010 | R208 On 04-November-10 | | | Bond Future | 8.90 | 86.1961 | 8.9030 | 86.1961 | 0.00 |
| 14/06/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 3270 | 3 | 3270 | 3 | 0.00 |
| 14/06/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 3470 | 3 | 3470 | 3 | 0.00 |
| 14/06/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 3074 | 3 | 3074 | 3 | 0.00 |
| 14/06/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 1303 | 1 | 1303 | 1 | 0.00 |
| 14/06/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 14/06/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 1205 | 1 | 1205 | 1 | 0.00 |
| 14/06/2010 | R208 On 03-February-11 | | | Bond Future | 8.96 | 87.7716 | 8.9570 | 87.7716 | 0.00 |
| 14/06/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 14/06/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 2113 | 2 | 2113 | 2 | 0.00 |
| 14/06/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 14/06/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 3381 | 3 | 3381 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/06/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 14/06/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 3213 | 3 | 3213 | 3 | 0.00 |
| 14/06/2010 | R209 On 05-August-10 | | | Bond Future | 8.91 | 75.5983 | 8.9100 | 75.5983 | 2,417.00 |
| 14/06/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 14/06/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 2184 | 2 | 2184 | 2 | 0.00 |
| 14/06/2010 | R209 On 04-November-10 | | | Bond Future | 8.96 | 73.7044 | 8.9580 | 73.7044 | 0.00 |
| 14/06/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 2848 | 3 | 2848 | 3 | 0.00 |
| 14/06/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 3058 | 3 | 3058 | 3 | 0.00 |
| 14/06/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 2646 | 3 | 2646 | 3 | 0.00 |
| 14/06/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 2708 | 3 | 2708 | 3 | 0.00 |
| 14/06/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 2351 | 2 | 2351 | 2 | 0.00 |
| 14/06/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 2524 | 3 | 2524 | 3 | 0.00 |
| 14/06/2010 | R209 On 03-February-11 | | | Bond Future | 9.00 | 75.0519 | 8.9950 | 75.0519 | 0.00 |
| 14/06/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3373 | 3 | 3373 | 3 | 0.00 |
| 14/06/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3579 | 4 | 3579 | 4 | 0.00 |
| 14/06/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 3174 | 3 | 3174 | 3 | 0.00 |
| 14/06/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 3521 | 4 | 3521 | 4 | 0.00 |
| 14/06/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |
| 14/06/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 3335 | 3 | 3335 | 3 | 0.00 |
| 14/06/2010 | TRT1 On 05-August-10 | | | Index Future | 316.91 | 316.5390 | 316.9070 | 316.5390 | 100.00 |
| 14/06/2010 | TRT1 On 04-November-10 | | | Index Future | 322.18 | 321.8030 | 322.1760 | 321.8030 | 0.00 |
| 15/06/2010 | AL7T On 05-August-10 | | | Index Future | 346.18 | 346.5490 | 346.1760 | 346.5490 | 58.00 |
| 15/06/2010 | ALBI On 05-August-10 | | | Index Future | 318.98 | 319.4620 | 318.9780 | 319.4620 | 1,460.00 |
| 15/06/2010 | ALBI On 04-November-10 | | | Index Future | 324.28 | 324.7750 | 324.2820 | 324.7750 | 0.00 |
| 15/06/2010 | CRD1 On 05-August-10 | | | Index Future | 141.02 | 141.0820 | 141.0170 | 141.0820 | 2.00 |
| 15/06/2010 | CRD1 On 04-November-10 | | | Index Future | 143.36 | 143.4280 | 143.3620 | 143.4280 | 0.00 |
| 15/06/2010 | GOVI On 05-August-10 | | | GOVI | 320.31 | 320.7640 | 320.3090 | 320.7640 | 326.00 |
| 15/06/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 60179 | 6 | 60179 | 6 | 0.00 |
| 15/06/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 13089 | 1 | 13089 | 1 | 0.00 |
| 15/06/2010 | GOVI On 04-November-10 | | | GOVI | 325.64 | 326.0980 | 325.6350 | 326.0980 | 0.00 |
| 15/06/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 33550 | 3 | 33550 | 3 | 0.00 |
| 15/06/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 33750 | 3 | 33750 | 3 | 0.00 |
| 15/06/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 33650 | 3 | 33650 | 3 | 0.00 |
| 15/06/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 15/06/2010 | ILBI On 05-August-10 | | | Index Future | 381.07 | 381.0280 | 381.0710 | 381.0280 | 501.00 |
| 15/06/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0124 | 6.8941 | 0.0124 | 0.00 |
| 15/06/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 15/06/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 15/06/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 15/06/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 15/06/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 15/06/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 15/06/2010 | JBAF On 15-June-10 | | | Jibar Tradeable Future | 6.63 | 93.3770 | 6.6250 | 93.3770 | 0.00 |
| 15/06/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.55 | 93.4510 | 6.5510 | 93.4510 | 1,000.00 |
| 15/06/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.47 | 93.5340 | 6.4660 | 93.5340 | 1,000.00 |
| 15/06/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.40 | 93.5990 | 6.4010 | 93.5990 | 1,000.00 |
| 15/06/2010 | JBAF On 20-October-10 | | | Jibar Tradeable Future | 6.40 | 93.5990 | 6.4010 | 93.5990 | 0.00 |
| 15/06/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 6.40 | 93.5990 | 6.4010 | 93.5990 | 0.00 |
| 15/06/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 6.40 | 93.5980 | 6.4020 | 93.5980 | 0.00 |
| 15/06/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 6.51 | 93.4930 | 6.5050 | 93.4930 | 5,500.00 |
| 15/06/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 6.64 | 93.3590 | 6.6370 | 93.3590 | 4,500.00 |
| 15/06/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 7.01 | 92.9840 | 7.0130 | 92.9840 | 3,500.00 |
| 15/06/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 7.34 | 92.6530 | 7.3440 | 92.6530 | 5,000.00 |
| 15/06/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.61 | 92.3950 | 7.6050 | 92.3950 | 0.00 |
| 15/06/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 92.6710 | 7.3290 | 92.6710 | 0.00 |
| 15/06/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 15/06/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/06/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/06/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/06/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/06/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/06/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/06/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 15/06/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/06/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 15/06/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 15/06/2010 | OTH1 On 05-August-10 | | | Index Future | 311.34 | 311.9840 | 311.3350 | 311.9840 | 3.00 |
| 15/06/2010 | OTH1 On 04-November-10 | | | Index Future | 316.51 | 317.1720 | 316.5120 | 317.1720 | 0.00 |
| 15/06/2010 | R157 On 05-August-10 | | | Bond Future | 8.03 | 128.0160 | 8.0260 | 128.0160 | 5,757.00 |
| 15/06/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 3387 | 3 | 3387 | 3 | 0.00 |
| 15/06/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 2351 | 2 | 2351 | 2 | 0.00 |
| 15/06/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 4475 | 5 | 4475 | 5 | 0.00 |
| 15/06/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 81 | 0 | 81 | 0 | 500.00 |
| 15/06/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1435 | 1 | 1435 | 1 | 500.00 |
| 15/06/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 2579 | 3 | 2579 | 3 | 0.00 |
| 15/06/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 15/06/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 15/06/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 155 | 0 | 155 | 0 | 2,500.00 |
| 15/06/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 15/06/2010 | R157 On 04-November-10 | | | Bond Future | 8.11 | 123.3283 | 8.1090 | 123.3283 | 0.00 |
| 15/06/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2405 | 2 | 2405 | 2 | 0.00 |
| 15/06/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2565 | 3 | 2565 | 3 | 0.00 |
| 15/06/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 2250 | 2 | 2250 | 2 | 0.00 |
| 15/06/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 324 | 0 | 324 | 0 | 500.00 |
| 15/06/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 741 | 1 | 741 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 3081 | 3 | 3081 | 3 | 0.00 |
| 15/06/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 617 | 1 | 617 | 1 | 0.00 |
| 15/06/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 676 | 1 | 676 | 1 | 0.00 |
| 15/06/2010 | R157 On 03-February-11 | | | Bond Future | 8.17 | 125.5682 | 8.1680 | 125.5682 | 0.00 |
| 15/06/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 15/06/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 994 | 1 | 994 | 1 | 0.00 |
| 15/06/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1176 | 1 | 1176 | 1 | 0.00 |
| 15/06/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 2104 | 2 | 2104 | 2 | 0.00 |
| 15/06/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 2351 | 2 | 2351 | 2 | 0.00 |
| 15/06/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 2225 | 2 | 2225 | 2 | 0.00 |
| 15/06/2010 | R186 On 05-August-10 | | | Bond Future | 9.02 | 114.3541 | 9.0190 | 114.3541 | 20,749.00 |
| 15/06/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 3024 | 3 | 3024 | 3 | 0.00 |
| 15/06/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 741 | 1 | 741 | 1 | 1,300.00 |
| 15/06/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 6637 | 7 | 6637 | 7 | 0.00 |
| 15/06/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 8619 | 9 | 8619 | 9 | 0.00 |
| 15/06/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 254 | 0 | 254 | 0 | 144.00 |
| 15/06/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 1660 | 2 | 1660 | 2 | 48.00 |
| 15/06/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 1836 | 2 | 1836 | 2 | 48.00 |
| 15/06/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 5214 | 5 | 5214 | 5 | 0.00 |
| 15/06/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 61 | 0 | 61 | 0 | 3,000.00 |
| 15/06/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 164 | 0 | 164 | 0 | 1,444.00 |
| 15/06/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 15/06/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 916 | 1 | 916 | 1 | 0.00 |
| 15/06/2010 | R186 On 04-November-10 | | | Bond Future | 9.09 | 116.2532 | 9.0850 | 116.2532 | 0.00 |
| 15/06/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 4038 | 4 | 4038 | 4 | 0.00 |
| 15/06/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 4302 | 5 | 4302 | 5 | 0.00 |
| 15/06/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 3777 | 4 | 3777 | 4 | 0.00 |
| 15/06/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 1826 | 2 | 1826 | 2 | 9,800.00 |
| 15/06/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 2736 | 3 | 2736 | 3 | 0.00 |
| 15/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 4941 | 5 | 4941 | 5 | 0.00 |
| 15/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2368 | 2 | 2368 | 2 | 0.00 |
| 15/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2550 | 2 | 2550 | 2 | 0.00 |
| 15/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.14 | 113.0803 | 9.1370 | 113.0803 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3382 | 4 | 3382 | 4 | 0.00 |
| 15/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3605 | 4 | 3605 | 4 | 0.00 |
| 15/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3168 | 3 | 3168 | 3 | 0.00 |
| 15/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 4867 | 5 | 4867 | 5 | 0.00 |
| 15/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4391 | 4 | 4391 | 4 | 0.00 |
| 15/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 4623 | 4 | 4623 | 4 | 0.00 |
| 15/06/2010 | R201 On 05-August-10 | | | Bond Future | 7.92 | 104.2649 | 7.9150 | 104.2649 | 1,388.00 |
| 15/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 3921 | 4 | 3921 | 4 | 0.00 |
| 15/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 15/06/2010 | R201 On 04-November-10 | | | Bond Future | 7.99 | 106.0015 | 7.9940 | 106.0015 | 0.00 |
| 15/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 2198 | 2 | 2198 | 2 | 0.00 |
| 15/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 2069 | 2 | 2069 | 2 | 0.00 |
| 15/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 2330 | 2 | 2330 | 2 | 0.00 |
| 15/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 403 | 0 | 403 | 0 | 0.00 |
| 15/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 486 | 0 | 486 | 0 | 0.00 |
| 15/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 443 | 0 | 443 | 0 | 0.00 |
| 15/06/2010 | R201 On 03-February-11 | | | Bond Future | 8.04 | 103.5036 | 8.0440 | 103.5036 | 0.00 |
| 15/06/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1166 | 1 | 1166 | 1 | 0.00 |
| 15/06/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 15/06/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1254 | 1 | 1254 | 1 | 0.00 |
| 15/06/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1234 | 1 | 1234 | 1 | 0.00 |
| 15/06/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 1393 | 1 | 1393 | 1 | 0.00 |
| 15/06/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1312 | 1 | 1312 | 1 | 0.00 |
| 15/06/2010 | R203 On 05-August-10 | | | Bond Future | 8.65 | 101.2847 | 8.6500 | 101.2847 | 3,767.00 |
| 15/06/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 3155 | 3 | 3155 | 3 | 0.00 |
| 15/06/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 123 | 0 | 123 | 0 | 0.00 |
| 15/06/2010 | R203 On 04-November-10 | | | Bond Future | 8.74 | 98.7992 | 8.7390 | 98.7992 | 0.00 |
| 15/06/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 3249 | 3 | 3249 | 3 | 0.00 |
| 15/06/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3431 | 3 | 3431 | 3 | 0.00 |
| 15/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 3071 | 3 | 3071 | 3 | 0.00 |
| 15/06/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 15/06/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 678 | 1 | 678 | 1 | 0.00 |
| 15/06/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 738 | 1 | 738 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2010 | R203 On 03-February-11 | | | Bond Future | 8.81 | 100.6047 | 8.8100 | 100.6047 | 0.00 |
| 15/06/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1350 | 1 | 1350 | 1 | 0.00 |
| 15/06/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1456 | 1 | 1456 | 1 | 0.00 |
| 15/06/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1250 | 1 | 1250 | 1 | 0.00 |
| 15/06/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 3012 | 3 | 3012 | 3 | 0.00 |
| 15/06/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 2725 | 3 | 2725 | 3 | 0.00 |
| 15/06/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 2865 | 3 | 2865 | 3 | 0.00 |
| 15/06/2010 | R204 On 05-August-10 | | | Bond Future | 8.76 | 96.7264 | 8.7580 | 96.7264 | 2,664.00 |
| 15/06/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 2962 | 3 | 2962 | 3 | 0.00 |
| 15/06/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 877 | 1 | 877 | 1 | 0.00 |
| 15/06/2010 | R204 On 05-August-10 | 8.25 | Call | Bond Future | 147 | 0 | 147 | 0 | 249.00 |
| 15/06/2010 | R204 On 05-August-10 | 8.75 | Call | Bond Future | 1016 | 1 | 1016 | 1 | 83.00 |
| 15/06/2010 | R204 On 05-August-10 | 8.75 | Put | Bond Future | 1061 | 1 | 1061 | 1 | 83.00 |
| 15/06/2010 | R204 On 05-August-10 | 8.25 | Put | Bond Future | 3087 | 3 | 3087 | 3 | 0.00 |
| 15/06/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 1207 | 1 | 1207 | 1 | 650.00 |
| 15/06/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 221 | 0 | 221 | 0 | 780.00 |
| 15/06/2010 | R204 On 04-November-10 | | | Bond Future | 8.84 | 98.3347 | 8.8390 | 98.3347 | 0.00 |
| 15/06/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3181 | 3 | 3181 | 3 | 0.00 |
| 15/06/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 2997 | 3 | 2997 | 3 | 0.00 |
| 15/06/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3373 | 3 | 3373 | 3 | 0.00 |
| 15/06/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 866 | 1 | 866 | 1 | 0.00 |
| 15/06/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 15/06/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 942 | 1 | 942 | 1 | 0.00 |
| 15/06/2010 | R204 On 03-February-11 | | | Bond Future | 8.90 | 96.0888 | 8.9020 | 96.0888 | 0.00 |
| 15/06/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1325 | 1 | 1325 | 1 | 0.00 |
| 15/06/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1223 | 1 | 1223 | 1 | 0.00 |
| 15/06/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1434 | 1 | 1434 | 1 | 0.00 |
| 15/06/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 3357 | 3 | 3357 | 3 | 0.00 |
| 15/06/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 3701 | 4 | 3701 | 4 | 0.00 |
| 15/06/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 3525 | 3 | 3525 | 3 | 0.00 |
| 15/06/2010 | R206 On 05-August-10 | | | Bond Future | 7.82 | 99.6513 | 7.8210 | 99.6513 | 0.00 |
| 15/06/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 3395 | 3 | 3395 | 3 | 0.00 |
| 15/06/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 2 | 0 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2010 | R206 On 04-November-10 | | | Bond Future | 7.91 | 101.3081 | 7.9050 | 101.3081 | 0.00 |
| 15/06/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 1901 | 2 | 1901 | 2 | 0.00 |
| 15/06/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 2009 | 2 | 2009 | 2 | 0.00 |
| 15/06/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1794 | 2 | 1794 | 2 | 0.00 |
| 15/06/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 15/06/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 256 | 0 | 256 | 0 | 0.00 |
| 15/06/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 282 | 0 | 282 | 0 | 0.00 |
| 15/06/2010 | R206 On 03-February-11 | | | Bond Future | 7.96 | 99.3751 | 7.9570 | 99.3751 | 0.00 |
| 15/06/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 1021 | 1 | 1021 | 1 | 0.00 |
| 15/06/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 15/06/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 953 | 1 | 953 | 1 | 0.00 |
| 15/06/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 971 | 1 | 971 | 1 | 0.00 |
| 15/06/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 854 | 1 | 854 | 1 | 0.00 |
| 15/06/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 911 | 1 | 911 | 1 | 0.00 |
| 15/06/2010 | R207 On 05-August-10 | | | Bond Future | 8.80 | 90.8720 | 8.7950 | 90.8720 | 3,941.00 |
| 15/06/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 4140 | 4 | 4140 | 4 | 0.00 |
| 15/06/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 2884 | 3 | 2884 | 3 | 0.00 |
| 15/06/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 116 | 0 | 116 | 0 | 250.00 |
| 15/06/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 244 | 0 | 244 | 0 | 100.00 |
| 15/06/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 3415 | 3 | 3415 | 3 | 0.00 |
| 15/06/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 92 | 0 | 92 | 0 | 150.00 |
| 15/06/2010 | R207 On 04-November-10 | | | Bond Future | 8.87 | 92.3881 | 8.8680 | 92.3881 | 0.00 |
| 15/06/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 3250 | 3 | 3250 | 3 | 0.00 |
| 15/06/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 3058 | 3 | 3058 | 3 | 0.00 |
| 15/06/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3447 | 4 | 3447 | 4 | 0.00 |
| 15/06/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 990 | 1 | 990 | 1 | 0.00 |
| 15/06/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 1162 | 1 | 1162 | 1 | 0.00 |
| 15/06/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 15/06/2010 | R207 On 03-February-11 | | | Bond Future | 8.92 | 90.4315 | 8.9240 | 90.4315 | 0.00 |
| 15/06/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1924 | 2 | 1924 | 2 | 0.00 |
| 15/06/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1792 | 2 | 1792 | 2 | 0.00 |
| 15/06/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 2061 | 2 | 2061 | 2 | 0.00 |
| 15/06/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 2767 | 3 | 2767 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 3073 | 3 | 3073 | 3 | 0.00 |
| 15/06/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 15/06/2010 | R208 On 05-August-10 | | | Bond Future | 8.86 | 88.2662 | 8.8620 | 88.2662 | 11,317.00 |
| 15/06/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 3932 | 4 | 3932 | 4 | 0.00 |
| 15/06/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 126 | 0 | 126 | 0 | 0.00 |
| 15/06/2010 | R208 On 04-November-10 | | | Bond Future | 8.93 | 86.3290 | 8.9330 | 86.3290 | 0.00 |
| 15/06/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 3144 | 3 | 3144 | 3 | 0.00 |
| 15/06/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 3341 | 3 | 3341 | 3 | 0.00 |
| 15/06/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 2952 | 3 | 2952 | 3 | 0.00 |
| 15/06/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 1362 | 1 | 1362 | 1 | 0.00 |
| 15/06/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 1165 | 1 | 1165 | 1 | 0.00 |
| 15/06/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 1260 | 1 | 1260 | 1 | 0.00 |
| 15/06/2010 | R208 On 03-February-11 | | | Bond Future | 8.99 | 87.9081 | 8.9890 | 87.9081 | 0.00 |
| 15/06/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 15/06/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 15/06/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1754 | 2 | 1754 | 2 | 0.00 |
| 15/06/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 3488 | 3 | 3488 | 3 | 0.00 |
| 15/06/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 3151 | 3 | 3151 | 3 | 0.00 |
| 15/06/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 3316 | 3 | 3316 | 3 | 0.00 |
| 15/06/2010 | R209 On 05-August-10 | | | Bond Future | 8.96 | 75.5983 | 8.9600 | 75.5983 | 2,417.00 |
| 15/06/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 15/06/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 2423 | 2 | 2423 | 2 | 0.00 |
| 15/06/2010 | R209 On 04-November-10 | | | Bond Future | 9.01 | 73.7121 | 9.0100 | 73.7121 | 0.00 |
| 15/06/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 2628 | 3 | 2628 | 3 | 0.00 |
| 15/06/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 2829 | 3 | 2829 | 3 | 0.00 |
| 15/06/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 2435 | 3 | 2435 | 3 | 0.00 |
| 15/06/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 2898 | 3 | 2898 | 3 | 0.00 |
| 15/06/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 2523 | 2 | 2523 | 2 | 0.00 |
| 15/06/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 2705 | 3 | 2705 | 3 | 0.00 |
| 15/06/2010 | R209 On 03-February-11 | | | Bond Future | 9.05 | 75.0596 | 9.0480 | 75.0596 | 0.00 |
| 15/06/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |
| 15/06/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3356 | 4 | 3356 | 4 | 0.00 |
| 15/06/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 2966 | 3 | 2966 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/06/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 3719 | 4 | 3719 | 4 | 0.00 |
| 15/06/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 3341 | 3 | 3341 | 3 | 0.00 |
| 15/06/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 3525 | 3 | 3525 | 3 | 0.00 |
| 15/06/2010 | TRT1 On 05-August-10 | | | Index Future | 316.45 | 316.9070 | 316.4540 | 316.9070 | 100.00 |
| 15/06/2010 | TRT1 On 04-November-10 | | | Index Future | 321.72 | 322.1760 | 321.7160 | 322.1760 | 0.00 |
| 17/06/2010 | AL7T On 05-August-10 | | | Index Future | 349.58 | 346.1760 | 349.5820 | 346.1760 | 58.00 |
| 17/06/2010 | ALBI On 05-August-10 | | | Index Future | 319.23 | 318.9780 | 319.2320 | 318.9780 | 1,460.00 |
| 17/06/2010 | ALBI On 04-November-10 | | | Index Future | 324.54 | 324.2820 | 324.5410 | 324.2820 | 0.00 |
| 17/06/2010 | CRD1 On 05-August-10 | | | Index Future | 141.09 | 141.0170 | 141.0910 | 141.0170 | 2.00 |
| 17/06/2010 | CRD1 On 04-November-10 | | | Index Future | 143.44 | 143.3620 | 143.4370 | 143.3620 | 0.00 |
| 17/06/2010 | GOVI On 05-August-10 | | | GOVI | 320.55 | 320.3090 | 320.5530 | 320.3090 | 326.00 |
| 17/06/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 61472 | 6 | 61472 | 6 | 0.00 |
| 17/06/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 11942 | 1 | 11942 | 1 | 0.00 |
| 17/06/2010 | GOVI On 04-November-10 | | | GOVI | 325.88 | 325.6350 | 325.8840 | 325.6350 | 0.00 |
| 17/06/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 31060 | 3 | 31060 | 3 | 0.00 |
| 17/06/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 31260 | 3 | 31260 | 3 | 0.00 |
| 17/06/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 31160 | 3 | 31160 | 3 | 0.00 |
| 17/06/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/06/2010 | ILBI On 05-August-10 | | | Index Future | 381.69 | 381.0710 | 381.6920 | 381.0710 | 501.00 |
| 17/06/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0124 | 6.8941 | 0.0124 | 0.00 |
| 17/06/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 17/06/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 17/06/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 17/06/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 17/06/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 17/06/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 17/06/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.56 | 93.4490 | 6.5630 | 93.4490 | 1,000.00 |
| 17/06/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.47 | 93.5340 | 6.4680 | 93.5340 | 1,000.00 |
| 17/06/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.41 | 93.5990 | 6.4050 | 93.5990 | 1,000.00 |
| 17/06/2010 | JBAF On 20-October-10 | | | Jibar Tradeable Future | 6.40 | 93.5990 | 6.4010 | 93.5990 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 6.40 | 93.5990 | 6.4010 | 93.5990 | 0.00 |
| 17/06/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 6.40 | 93.5980 | 6.4020 | 93.5980 | 0.00 |
| 17/06/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 6.50 | 93.4950 | 6.5020 | 93.4950 | 5,500.00 |
| 17/06/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 6.63 | 93.3630 | 6.6340 | 93.3630 | 4,500.00 |
| 17/06/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 7.00 | 92.9870 | 6.9980 | 92.9870 | 3,500.00 |
| 17/06/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 7.33 | 92.6560 | 7.3320 | 92.6560 | 5,000.00 |
| 17/06/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.61 | 92.3950 | 7.6050 | 92.3950 | 0.00 |
| 17/06/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.62 | 7.6000 | 7.6170 | 7.6000 | 0.00 |
| 17/06/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 92.6710 | 7.3290 | 92.6710 | 0.00 |
| 17/06/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 17/06/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/06/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/06/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/06/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/06/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/06/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/06/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 17/06/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/06/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 17/06/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 17/06/2010 | OTH1 On 05-August-10 | | | Index Future | 311.65 | 311.3350 | 311.6470 | 311.3350 | 3.00 |
| 17/06/2010 | OTH1 On 04-November-10 | | | Index Future | 316.83 | 316.5120 | 316.8300 | 316.5120 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2010 | R157 On 05-August-10 | | | Bond Future | 8.00 | 127.9738 | 8.0020 | 127.9738 | 5,757.00 |
| 17/06/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 3489 | 3 | 3489 | 3 | 0.00 |
| 17/06/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 2439 | 2 | 2439 | 2 | 0.00 |
| 17/06/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 4583 | 4 | 4583 | 4 | 0.00 |
| 17/06/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 85 | 0 | 85 | 0 | 500.00 |
| 17/06/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1501 | 1 | 1501 | 1 | 500.00 |
| 17/06/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 2470 | 3 | 2470 | 3 | 0.00 |
| 17/06/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 17/06/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 344 | 0 | 344 | 0 | 0.00 |
| 17/06/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 130 | 0 | 130 | 0 | 2,500.00 |
| 17/06/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 17/06/2010 | R157 On 04-November-10 | | | Bond Future | 8.08 | 123.2837 | 8.0830 | 123.2837 | 0.00 |
| 17/06/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2478 | 2 | 2478 | 2 | 0.00 |
| 17/06/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2641 | 3 | 2641 | 3 | 0.00 |
| 17/06/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 2320 | 2 | 2320 | 2 | 0.00 |
| 17/06/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 341 | 0 | 341 | 0 | 500.00 |
| 17/06/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 694 | 1 | 694 | 1 | 0.00 |
| 17/06/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 2982 | 3 | 2982 | 3 | 0.00 |
| 17/06/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 17/06/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 633 | 1 | 633 | 1 | 0.00 |
| 17/06/2010 | R157 On 03-February-11 | | | Bond Future | 8.14 | 125.5216 | 8.1410 | 125.5216 | 0.00 |
| 17/06/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1122 | 1 | 1122 | 1 | 0.00 |
| 17/06/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1031 | 1 | 1031 | 1 | 0.00 |
| 17/06/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |
| 17/06/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 2031 | 2 | 2031 | 2 | 0.00 |
| 17/06/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 2274 | 2 | 2274 | 2 | 0.00 |
| 17/06/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 2150 | 2 | 2150 | 2 | 0.00 |
| 17/06/2010 | R186 On 05-August-10 | | | Bond Future | 9.00 | 113.9829 | 8.9960 | 113.9829 | 20,749.00 |
| 17/06/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 3143 | 3 | 3143 | 3 | 0.00 |
| 17/06/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 774 | 1 | 774 | 1 | 1,300.00 |
| 17/06/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 6823 | 7 | 6823 | 7 | 0.00 |
| 17/06/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 8820 | 9 | 8820 | 9 | 0.00 |
| 17/06/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 264 | 0 | 264 | 0 | 144.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 1733 | 2 | 1733 | 2 | 48.00 |
| 17/06/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 1696 | 2 | 1696 | 2 | 48.00 |
| 17/06/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 5011 | 5 | 5011 | 5 | 0.00 |
| 17/06/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 48 | 0 | 48 | 0 | 3,000.00 |
| 17/06/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 137 | 0 | 137 | 0 | 1,444.00 |
| 17/06/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 3092 | 3 | 3092 | 3 | 0.00 |
| 17/06/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 822 | 1 | 822 | 1 | 0.00 |
| 17/06/2010 | R186 On 04-November-10 | | | Bond Future | 9.06 | 115.8787 | 9.0610 | 115.8787 | 0.00 |
| 17/06/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 4145 | 4 | 4145 | 4 | 0.00 |
| 17/06/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 4414 | 4 | 4414 | 4 | 0.00 |
| 17/06/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 3879 | 4 | 3879 | 4 | 0.00 |
| 17/06/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 1885 | 2 | 1885 | 2 | 9,800.00 |
| 17/06/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 2619 | 3 | 2619 | 3 | 0.00 |
| 17/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 4781 | 5 | 4781 | 5 | 0.00 |
| 17/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2261 | 2 | 2261 | 2 | 0.00 |
| 17/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2438 | 3 | 2438 | 3 | 0.00 |
| 17/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.11 | 112.6930 | 9.1120 | 112.6930 | 0.00 |
| 17/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3471 | 3 | 3471 | 3 | 0.00 |
| 17/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3698 | 4 | 3698 | 4 | 0.00 |
| 17/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3253 | 3 | 3253 | 3 | 0.00 |
| 17/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 4727 | 5 | 4727 | 5 | 0.00 |
| 17/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4259 | 4 | 4259 | 4 | 0.00 |
| 17/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 4487 | 5 | 4487 | 5 | 0.00 |
| 17/06/2010 | R201 On 05-August-10 | | | Bond Future | 7.89 | 104.2316 | 7.8910 | 104.2316 | 1,388.00 |
| 17/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 4009 | 4 | 4009 | 4 | 0.00 |
| 17/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 17/06/2010 | R201 On 04-November-10 | | | Bond Future | 7.97 | 105.9629 | 7.9680 | 105.9629 | 0.00 |
| 17/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 2260 | 2 | 2260 | 2 | 0.00 |
| 17/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 2129 | 2 | 2129 | 2 | 0.00 |
| 17/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 2394 | 2 | 2394 | 2 | 0.00 |
| 17/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 376 | 0 | 376 | 0 | 0.00 |
| 17/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 454 | 0 | 454 | 0 | 0.00 |
| 17/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 414 | 0 | 414 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2010 | R201 On 03-February-11 | | | Bond Future | 8.02 | 103.4671 | 8.0160 | 103.4671 | 0.00 |
| 17/06/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1206 | 1 | 1206 | 1 | 0.00 |
| 17/06/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 17/06/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1297 | 1 | 1297 | 1 | 0.00 |
| 17/06/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1184 | 1 | 1184 | 1 | 0.00 |
| 17/06/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 1339 | 1 | 1339 | 1 | 0.00 |
| 17/06/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 17/06/2010 | R203 On 05-August-10 | | | Bond Future | 8.63 | 101.2383 | 8.6260 | 101.2383 | 3,767.00 |
| 17/06/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 3258 | 3 | 3258 | 3 | 0.00 |
| 17/06/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 17/06/2010 | R203 On 04-November-10 | | | Bond Future | 8.71 | 98.7543 | 8.7140 | 98.7543 | 0.00 |
| 17/06/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 3331 | 3 | 3331 | 3 | 0.00 |
| 17/06/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3515 | 3 | 3515 | 3 | 0.00 |
| 17/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 3150 | 3 | 3150 | 3 | 0.00 |
| 17/06/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 756 | 1 | 756 | 1 | 0.00 |
| 17/06/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 637 | 1 | 637 | 1 | 0.00 |
| 17/06/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 17/06/2010 | R203 On 03-February-11 | | | Bond Future | 8.78 | 100.5563 | 8.7840 | 100.5563 | 0.00 |
| 17/06/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1392 | 1 | 1392 | 1 | 0.00 |
| 17/06/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1500 | 1 | 1500 | 1 | 0.00 |
| 17/06/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1289 | 1 | 1289 | 1 | 0.00 |
| 17/06/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 2925 | 3 | 2925 | 3 | 0.00 |
| 17/06/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 2643 | 3 | 2643 | 3 | 0.00 |
| 17/06/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 2781 | 3 | 2781 | 3 | 0.00 |
| 17/06/2010 | R204 On 05-August-10 | | | Bond Future | 8.73 | 96.6696 | 8.7330 | 96.6696 | 2,664.00 |
| 17/06/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 3071 | 3 | 3071 | 3 | 0.00 |
| 17/06/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 923 | 1 | 923 | 1 | 0.00 |
| 17/06/2010 | R204 On 05-August-10 | 8.25 | Call | Bond Future | 155 | 0 | 155 | 0 | 249.00 |
| 17/06/2010 | R204 On 05-August-10 | 8.75 | Call | Bond Future | 1067 | 1 | 1067 | 1 | 83.00 |
| 17/06/2010 | R204 On 05-August-10 | 8.75 | Put | Bond Future | 970 | 1 | 970 | 1 | 83.00 |
| 17/06/2010 | R204 On 05-August-10 | 8.25 | Put | Bond Future | 2953 | 3 | 2953 | 3 | 0.00 |
| 17/06/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 1111 | 1 | 1111 | 1 | 650.00 |
| 17/06/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 188 | 0 | 188 | 0 | 780.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2010 | R204 On 04-November-10 | | | Bond Future | 8.81 | 98.2794 | 8.8140 | 98.2794 | 0.00 |
| 17/06/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3266 | 3 | 3266 | 3 | 0.00 |
| 17/06/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 3079 | 3 | 3079 | 3 | 0.00 |
| 17/06/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3461 | 3 | 3461 | 3 | 0.00 |
| 17/06/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 17/06/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 970 | 1 | 970 | 1 | 0.00 |
| 17/06/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 888 | 1 | 888 | 1 | 0.00 |
| 17/06/2010 | R204 On 03-February-11 | | | Bond Future | 8.88 | 96.0348 | 8.8760 | 96.0348 | 0.00 |
| 17/06/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1367 | 1 | 1367 | 1 | 0.00 |
| 17/06/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1263 | 1 | 1263 | 1 | 0.00 |
| 17/06/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1478 | 1 | 1478 | 1 | 0.00 |
| 17/06/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 3260 | 3 | 3260 | 3 | 0.00 |
| 17/06/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 3601 | 4 | 3601 | 4 | 0.00 |
| 17/06/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 3426 | 4 | 3426 | 4 | 0.00 |
| 17/06/2010 | R206 On 05-August-10 | | | Bond Future | 7.80 | 99.5925 | 7.7960 | 99.5925 | 0.00 |
| 17/06/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 3468 | 3 | 3468 | 3 | 0.00 |
| 17/06/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 17/06/2010 | R206 On 04-November-10 | | | Bond Future | 7.88 | 101.2476 | 7.8780 | 101.2476 | 0.00 |
| 17/06/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 17/06/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 2065 | 2 | 2065 | 2 | 0.00 |
| 17/06/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1847 | 2 | 1847 | 2 | 0.00 |
| 17/06/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 17/06/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 17/06/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 17/06/2010 | R206 On 03-February-11 | | | Bond Future | 7.93 | 99.3138 | 7.9270 | 99.3138 | 0.00 |
| 17/06/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 1057 | 1 | 1057 | 1 | 0.00 |
| 17/06/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 1129 | 1 | 1129 | 1 | 0.00 |
| 17/06/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 988 | 1 | 988 | 1 | 0.00 |
| 17/06/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 929 | 1 | 929 | 1 | 0.00 |
| 17/06/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 815 | 1 | 815 | 1 | 0.00 |
| 17/06/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 871 | 1 | 871 | 1 | 0.00 |
| 17/06/2010 | R207 On 05-August-10 | | | Bond Future | 8.78 | 90.7595 | 8.7810 | 90.7595 | 3,941.00 |
| 17/06/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 4209 | 4 | 4209 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 116 | 0 | 116 | 0 | 250.00 |
| 17/06/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 2941 | 3 | 2941 | 3 | 0.00 |
| 17/06/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 218 | 0 | 218 | 0 | 100.00 |
| 17/06/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 3332 | 3 | 3332 | 3 | 0.00 |
| 17/06/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 78 | 0 | 78 | 0 | 150.00 |
| 17/06/2010 | R207 On 04-November-10 | | | Bond Future | 8.85 | 92.2664 | 8.8530 | 92.2664 | 0.00 |
| 17/06/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 3297 | 3 | 3297 | 3 | 0.00 |
| 17/06/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 3102 | 3 | 3102 | 3 | 0.00 |
| 17/06/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3495 | 3 | 3495 | 3 | 0.00 |
| 17/06/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 952 | 1 | 952 | 1 | 0.00 |
| 17/06/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 1120 | 1 | 1120 | 1 | 0.00 |
| 17/06/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 1033 | 1 | 1033 | 1 | 0.00 |
| 17/06/2010 | R207 On 03-February-11 | | | Bond Future | 8.91 | 90.3124 | 8.9100 | 90.3124 | 0.00 |
| 17/06/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 1949 | 2 | 1949 | 2 | 0.00 |
| 17/06/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1816 | 2 | 1816 | 2 | 0.00 |
| 17/06/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 17/06/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 2715 | 3 | 2715 | 3 | 0.00 |
| 17/06/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 3018 | 3 | 3018 | 3 | 0.00 |
| 17/06/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 2863 | 3 | 2863 | 3 | 0.00 |
| 17/06/2010 | R208 On 05-August-10 | | | Bond Future | 8.85 | 88.0816 | 8.8490 | 88.0816 | 11,317.00 |
| 17/06/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 3996 | 4 | 3996 | 4 | 0.00 |
| 17/06/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 111 | 0 | 111 | 0 | 0.00 |
| 17/06/2010 | R208 On 04-November-10 | | | Bond Future | 8.92 | 86.1479 | 8.9200 | 86.1479 | 0.00 |
| 17/06/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 3182 | 3 | 3182 | 3 | 0.00 |
| 17/06/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 3380 | 3 | 3380 | 3 | 0.00 |
| 17/06/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 2988 | 3 | 2988 | 3 | 0.00 |
| 17/06/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 1319 | 1 | 1319 | 1 | 0.00 |
| 17/06/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 17/06/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 17/06/2010 | R208 On 03-February-11 | | | Bond Future | 8.98 | 87.7183 | 8.9750 | 87.7183 | 0.00 |
| 17/06/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 17/06/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 2048 | 2 | 2048 | 2 | 0.00 |
| 17/06/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1777 | 2 | 1777 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/06/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 3428 | 3 | 3428 | 3 | 0.00 |
| 17/06/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 3094 | 3 | 3094 | 3 | 0.00 |
| 17/06/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 3258 | 3 | 3258 | 3 | 0.00 |
| 17/06/2010 | R209 On 05-August-10 | | | Bond Future | 8.94 | 75.2092 | 8.9380 | 75.2092 | 2,417.00 |
| 17/06/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 797 | 1 | 797 | 1 | 0.00 |
| 17/06/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 17/06/2010 | R209 On 04-November-10 | | | Bond Future | 8.99 | 73.3113 | 8.9870 | 73.3113 | 0.00 |
| 17/06/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 2701 | 3 | 2701 | 3 | 0.00 |
| 17/06/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 2906 | 3 | 2906 | 3 | 0.00 |
| 17/06/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 2504 | 2 | 2504 | 2 | 0.00 |
| 17/06/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 2790 | 3 | 2790 | 3 | 0.00 |
| 17/06/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 2423 | 3 | 2423 | 3 | 0.00 |
| 17/06/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 2601 | 3 | 2601 | 3 | 0.00 |
| 17/06/2010 | R209 On 03-February-11 | | | Bond Future | 9.03 | 74.6541 | 9.0250 | 74.6541 | 0.00 |
| 17/06/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3232 | 3 | 3232 | 3 | 0.00 |
| 17/06/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3434 | 3 | 3434 | 3 | 0.00 |
| 17/06/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 17/06/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 3615 | 4 | 3615 | 4 | 0.00 |
| 17/06/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 3243 | 3 | 3243 | 3 | 0.00 |
| 17/06/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 3424 | 4 | 3424 | 4 | 0.00 |
| 17/06/2010 | TRT1 On 05-August-10 | | | Index Future | 316.70 | 316.4540 | 316.6960 | 316.4540 | 100.00 |
| 17/06/2010 | TRT1 On 04-November-10 | | | Index Future | 321.96 | 321.7160 | 321.9630 | 321.7160 | 0.00 |
| 18/06/2010 | AL7T On 05-August-10 | | | Index Future | 350.30 | 349.5820 | 350.3010 | 349.5820 | 58.00 |
| 18/06/2010 | ALBI On 05-August-10 | | | Index Future | 319.84 | 319.2320 | 319.8350 | 319.2320 | 1,460.00 |
| 18/06/2010 | ALBI On 04-November-10 | | | Index Future | 325.15 | 324.5410 | 325.1540 | 324.5410 | 0.00 |
| 18/06/2010 | CRD1 On 05-August-10 | | | Index Future | 141.30 | 141.0910 | 141.2950 | 141.0910 | 2.00 |
| 18/06/2010 | CRD1 On 04-November-10 | | | Index Future | 143.65 | 143.4370 | 143.6450 | 143.4370 | 0.00 |
| 18/06/2010 | GOVI On 05-August-10 | | | GOVI | 321.15 | 320.5530 | 321.1510 | 320.5530 | 326.00 |
| 18/06/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 65761 | 6 | 65761 | 6 | 0.00 |
| 18/06/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 10251 | 1 | 10251 | 1 | 0.00 |
| 18/06/2010 | GOVI On 04-November-10 | | | GOVI | 326.49 | 325.8840 | 326.4910 | 325.8840 | 0.00 |
| 18/06/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 24990 | 3 | 24990 | 3 | 0.00 |
| 18/06/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 25190 | 3 | 25190 | 3 | 0.00 |
| 18/06/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 25090 | 3 | 25090 | 3 | 0.00 |
| 18/06/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 18/06/2010 | ILBI On 05-August-10 | | | Index Future | 380.89 | 381.6920 | 380.8920 | 381.6920 | 501.00 |
| 18/06/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0124 | 6.8941 | 0.0124 | 0.00 |
| 18/06/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 18/06/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 18/06/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 18/06/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 18/06/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 18/06/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 18/06/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.57 | 93.4370 | 6.5700 | 93.4370 | 1,000.00 |
| 18/06/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.47 | 93.5320 | 6.4730 | 93.5320 | 1,000.00 |
| 18/06/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.41 | 93.5950 | 6.4080 | 93.5950 | 1,000.00 |
| 18/06/2010 | JBAF On 20-October-10 | | | Jibar Tradeable Future | 6.39 | 93.5990 | 6.3930 | 93.5990 | 0.00 |
| 18/06/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 6.39 | 93.5990 | 6.3930 | 93.5990 | 0.00 |
| 18/06/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 6.39 | 93.5980 | 6.3940 | 93.5980 | 0.00 |
| 18/06/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 6.48 | 93.4980 | 6.4830 | 93.4980 | 5,500.00 |
| 18/06/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 6.64 | 93.3660 | 6.6380 | 93.3660 | 4,500.00 |
| 18/06/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 6.99 | 93.0020 | 6.9870 | 93.0020 | 3,500.00 |
| 18/06/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 7.31 | 92.6680 | 7.3140 | 92.6680 | 5,000.00 |
| 18/06/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.59 | 92.3950 | 7.5900 | 92.3950 | 0.00 |
| 18/06/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.60 | 92.3830 | 7.5960 | 92.3830 | 0.00 |
| 18/06/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 92.6710 | 7.3290 | 92.6710 | 0.00 |
| 18/06/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 18/06/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/06/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/06/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/06/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/06/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/06/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 18/06/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/06/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 18/06/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 18/06/2010 | OTH1 On 05-August-10 | | | Index Future | 312.28 | 311.6470 | 312.2820 | 311.6470 | 3.00 |
| 18/06/2010 | OTH1 On 04-November-10 | | | Index Future | 317.48 | 316.8300 | 317.4750 | 316.8300 | 0.00 |
| 18/06/2010 | R157 On 05-August-10 | | | Bond Future | 7.96 | 128.0864 | 7.9600 | 128.0864 | 5,757.00 |
| 18/06/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 3676 | 3 | 3676 | 3 | 0.00 |
| 18/06/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 2610 | 2 | 2610 | 2 | 0.00 |
| 18/06/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 4777 | 5 | 4777 | 5 | 0.00 |
| 18/06/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1641 | 2 | 1641 | 2 | 500.00 |
| 18/06/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 103 | 0 | 103 | 0 | 500.00 |
| 18/06/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 2291 | 2 | 2291 | 2 | 0.00 |
| 18/06/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 18/06/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 18/06/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 104 | 0 | 104 | 0 | 2,500.00 |
| 18/06/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 18/06/2010 | R157 On 04-November-10 | | | Bond Future | 8.04 | 123.3998 | 8.0380 | 123.3998 | 0.00 |
| 18/06/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2619 | 2 | 2619 | 2 | 0.00 |
| 18/06/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2786 | 3 | 2786 | 3 | 0.00 |
| 18/06/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 380 | 0 | 380 | 0 | 500.00 |
| 18/06/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 2457 | 2 | 2457 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 630 | 1 | 630 | 1 | 0.00 |
| 18/06/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 2819 | 3 | 2819 | 3 | 0.00 |
| 18/06/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 521 | 1 | 521 | 1 | 0.00 |
| 18/06/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 573 | 1 | 573 | 1 | 0.00 |
| 18/06/2010 | R157 On 03-February-11 | | | Bond Future | 8.09 | 125.6361 | 8.0930 | 125.6361 | 0.00 |
| 18/06/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1203 | 1 | 1203 | 1 | 0.00 |
| 18/06/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1108 | 1 | 1108 | 1 | 0.00 |
| 18/06/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1302 | 1 | 1302 | 1 | 0.00 |
| 18/06/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 1912 | 2 | 1912 | 2 | 0.00 |
| 18/06/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 18/06/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 2027 | 2 | 2027 | 2 | 0.00 |
| 18/06/2010 | R186 On 05-August-10 | | | Bond Future | 8.96 | 114.1961 | 8.9640 | 114.1961 | 19,126.00 |
| 18/06/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 3342 | 3 | 3342 | 3 | 0.00 |
| 18/06/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 851 | 1 | 851 | 1 | 1,300.00 |
| 18/06/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 7096 | 7 | 7096 | 7 | 0.00 |
| 18/06/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 9107 | 9 | 9107 | 9 | 0.00 |
| 18/06/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 1871 | 2 | 1871 | 2 | 48.00 |
| 18/06/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 296 | 0 | 296 | 0 | 144.00 |
| 18/06/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 1536 | 2 | 1536 | 2 | 48.00 |
| 18/06/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 4745 | 5 | 4745 | 5 | 0.00 |
| 18/06/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 38 | 0 | 38 | 0 | 3,000.00 |
| 18/06/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 112 | 0 | 112 | 0 | 1,444.00 |
| 18/06/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 2872 | 3 | 2872 | 3 | 0.00 |
| 18/06/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 723 | 1 | 723 | 1 | 0.00 |
| 18/06/2010 | R186 On 04-November-10 | | | Bond Future | 9.03 | 116.0977 | 9.0290 | 116.0977 | 0.00 |
| 18/06/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 4311 | 4 | 4311 | 4 | 0.00 |
| 18/06/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 4586 | 4 | 4586 | 4 | 0.00 |
| 18/06/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 1984 | 2 | 1984 | 2 | 9,800.00 |
| 18/06/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 4038 | 4 | 4038 | 4 | 0.00 |
| 18/06/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 2486 | 3 | 2486 | 3 | 0.00 |
| 18/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 4587 | 5 | 4587 | 5 | 0.00 |
| 18/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2140 | 2 | 2140 | 2 | 0.00 |
| 18/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2311 | 2 | 2311 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.08 | 112.9179 | 9.0790 | 112.9179 | 0.00 |
| 18/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3607 | 3 | 3607 | 3 | 0.00 |
| 18/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3839 | 4 | 3839 | 4 | 0.00 |
| 18/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3383 | 3 | 3383 | 3 | 0.00 |
| 18/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 4559 | 5 | 4559 | 5 | 0.00 |
| 18/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4102 | 4 | 4102 | 4 | 0.00 |
| 18/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 4325 | 4 | 4325 | 4 | 0.00 |
| 18/06/2010 | R201 On 05-August-10 | | | Bond Future | 7.85 | 104.3204 | 7.8490 | 104.3204 | 1,388.00 |
| 18/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 4164 | 4 | 4164 | 4 | 0.00 |
| 18/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 18/06/2010 | R201 On 04-November-10 | | | Bond Future | 7.92 | 106.0541 | 7.9220 | 106.0541 | 0.00 |
| 18/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 2380 | 2 | 2380 | 2 | 0.00 |
| 18/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 2517 | 2 | 2517 | 2 | 0.00 |
| 18/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 2246 | 2 | 2246 | 2 | 0.00 |
| 18/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 410 | 0 | 410 | 0 | 0.00 |
| 18/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 338 | 0 | 338 | 0 | 0.00 |
| 18/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 372 | 0 | 372 | 0 | 0.00 |
| 18/06/2010 | R201 On 03-February-11 | | | Bond Future | 7.97 | 103.5600 | 7.9680 | 103.5600 | 0.00 |
| 18/06/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1285 | 1 | 1285 | 1 | 0.00 |
| 18/06/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 18/06/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1379 | 1 | 1379 | 1 | 0.00 |
| 18/06/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1107 | 1 | 1107 | 1 | 0.00 |
| 18/06/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 18/06/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1179 | 1 | 1179 | 1 | 0.00 |
| 18/06/2010 | R203 On 05-August-10 | | | Bond Future | 8.61 | 101.3621 | 8.6050 | 101.3621 | 3,767.00 |
| 18/06/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 3353 | 3 | 3353 | 3 | 0.00 |
| 18/06/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 18/06/2010 | R203 On 04-November-10 | | | Bond Future | 8.69 | 98.8792 | 8.6910 | 98.8792 | 0.00 |
| 18/06/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 3411 | 3 | 3411 | 3 | 0.00 |
| 18/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 3229 | 3 | 3229 | 3 | 0.00 |
| 18/06/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3598 | 4 | 3598 | 4 | 0.00 |
| 18/06/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 605 | 1 | 605 | 1 | 0.00 |
| 18/06/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 720 | 1 | 720 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 660 | 1 | 660 | 1 | 0.00 |
| 18/06/2010 | R203 On 03-February-11 | | | Bond Future | 8.76 | 100.6822 | 8.7600 | 100.6822 | 0.00 |
| 18/06/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1435 | 1 | 1435 | 1 | 0.00 |
| 18/06/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1546 | 2 | 1546 | 2 | 0.00 |
| 18/06/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1330 | 1 | 1330 | 1 | 0.00 |
| 18/06/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 2850 | 3 | 2850 | 3 | 0.00 |
| 18/06/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 2572 | 3 | 2572 | 3 | 0.00 |
| 18/06/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 2707 | 3 | 2707 | 3 | 0.00 |
| 18/06/2010 | R204 On 05-August-10 | | | Bond Future | 8.69 | 96.8117 | 8.6920 | 96.8117 | 2,664.00 |
| 18/06/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 3269 | 3 | 3269 | 3 | 0.00 |
| 18/06/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 18/06/2010 | R204 On 05-August-10 | 8.75 | Call | Bond Future | 1183 | 1 | 1183 | 1 | 83.00 |
| 18/06/2010 | R204 On 05-August-10 | 8.25 | Call | Bond Future | 182 | 0 | 182 | 0 | 249.00 |
| 18/06/2010 | R204 On 05-August-10 | 8.75 | Put | Bond Future | 853 | 1 | 853 | 1 | 83.00 |
| 18/06/2010 | R204 On 05-August-10 | 8.25 | Put | Bond Future | 2747 | 3 | 2747 | 3 | 0.00 |
| 18/06/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 982 | 1 | 982 | 1 | 650.00 |
| 18/06/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 152 | 0 | 152 | 0 | 780.00 |
| 18/06/2010 | R204 On 04-November-10 | | | Bond Future | 8.77 | 98.4178 | 8.7700 | 98.4178 | 0.00 |
| 18/06/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3435 | 3 | 3435 | 3 | 0.00 |
| 18/06/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3635 | 3 | 3635 | 3 | 0.00 |
| 18/06/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 3243 | 3 | 3243 | 3 | 0.00 |
| 18/06/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 18/06/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 745 | 1 | 745 | 1 | 0.00 |
| 18/06/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 813 | 1 | 813 | 1 | 0.00 |
| 18/06/2010 | R204 On 03-February-11 | | | Bond Future | 8.83 | 96.1751 | 8.8310 | 96.1751 | 0.00 |
| 18/06/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1454 | 1 | 1454 | 1 | 0.00 |
| 18/06/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 18/06/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1570 | 1 | 1570 | 1 | 0.00 |
| 18/06/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 3109 | 3 | 3109 | 3 | 0.00 |
| 18/06/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 3439 | 4 | 3439 | 4 | 0.00 |
| 18/06/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 3270 | 3 | 3270 | 3 | 0.00 |
| 18/06/2010 | R206 On 05-August-10 | | | Bond Future | 7.75 | 99.6660 | 7.7530 | 99.6660 | 0.00 |
| 18/06/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 3594 | 3 | 3594 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/06/2010 | R206 On 04-November-10 | | | Bond Future | 7.83 | 101.3218 | 7.8310 | 101.3218 | 0.00 |
| 18/06/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 2056 | 2 | 2056 | 2 | 0.00 |
| 18/06/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1945 | 2 | 1945 | 2 | 0.00 |
| 18/06/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 2168 | 2 | 2168 | 2 | 0.00 |
| 18/06/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 18/06/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 257 | 0 | 257 | 0 | 0.00 |
| 18/06/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 18/06/2010 | R206 On 03-February-11 | | | Bond Future | 7.88 | 99.3904 | 7.8770 | 99.3904 | 0.00 |
| 18/06/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 18/06/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 1199 | 1 | 1199 | 1 | 0.00 |
| 18/06/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 1053 | 1 | 1053 | 1 | 0.00 |
| 18/06/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 866 | 1 | 866 | 1 | 0.00 |
| 18/06/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 757 | 1 | 757 | 1 | 0.00 |
| 18/06/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 811 | 1 | 811 | 1 | 0.00 |
| 18/06/2010 | R207 On 05-August-10 | | | Bond Future | 8.75 | 90.8424 | 8.7500 | 90.8424 | 3,941.00 |
| 18/06/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 4379 | 4 | 4379 | 4 | 0.00 |
| 18/06/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 131 | 0 | 131 | 0 | 250.00 |
| 18/06/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 3092 | 3 | 3092 | 3 | 0.00 |
| 18/06/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 185 | 0 | 185 | 0 | 100.00 |
| 18/06/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 18/06/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 64 | 0 | 64 | 0 | 150.00 |
| 18/06/2010 | R207 On 04-November-10 | | | Bond Future | 8.82 | 92.3533 | 8.8210 | 92.3533 | 0.00 |
| 18/06/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 3419 | 3 | 3419 | 3 | 0.00 |
| 18/06/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3622 | 3 | 3622 | 3 | 0.00 |
| 18/06/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 3221 | 3 | 3221 | 3 | 0.00 |
| 18/06/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 1053 | 1 | 1053 | 1 | 0.00 |
| 18/06/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 893 | 1 | 893 | 1 | 0.00 |
| 18/06/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 970 | 1 | 970 | 1 | 0.00 |
| 18/06/2010 | R207 On 03-February-11 | | | Bond Future | 8.88 | 90.3918 | 8.8760 | 90.3918 | 0.00 |
| 18/06/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 2033 | 2 | 2033 | 2 | 0.00 |
| 18/06/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1896 | 2 | 1896 | 2 | 0.00 |
| 18/06/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 2175 | 2 | 2175 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 2609 | 3 | 2609 | 3 | 0.00 |
| 18/06/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 2904 | 3 | 2904 | 3 | 0.00 |
| 18/06/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 2753 | 3 | 2753 | 3 | 0.00 |
| 18/06/2010 | R208 On 05-August-10 | | | Bond Future | 8.82 | 88.1616 | 8.8170 | 88.1616 | 11,317.00 |
| 18/06/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 4173 | 4 | 4173 | 4 | 0.00 |
| 18/06/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 18/06/2010 | R208 On 04-November-10 | | | Bond Future | 8.89 | 86.2263 | 8.8870 | 86.2263 | 0.00 |
| 18/06/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 3308 | 3 | 3308 | 3 | 0.00 |
| 18/06/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 3110 | 3 | 3110 | 3 | 0.00 |
| 18/06/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 3511 | 3 | 3511 | 3 | 0.00 |
| 18/06/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 1057 | 1 | 1057 | 1 | 0.00 |
| 18/06/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 18/06/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 1146 | 1 | 1146 | 1 | 0.00 |
| 18/06/2010 | R208 On 03-February-11 | | | Bond Future | 8.94 | 87.8013 | 8.9410 | 87.8013 | 0.00 |
| 18/06/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 18/06/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 18/06/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1856 | 2 | 1856 | 2 | 0.00 |
| 18/06/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 3305 | 3 | 3305 | 3 | 0.00 |
| 18/06/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 2979 | 3 | 2979 | 3 | 0.00 |
| 18/06/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 3138 | 3 | 3138 | 3 | 0.00 |
| 18/06/2010 | R209 On 05-August-10 | | | Bond Future | 8.92 | 75.3800 | 8.9170 | 75.3800 | 2,417.00 |
| 18/06/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 842 | 1 | 842 | 1 | 0.00 |
| 18/06/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 2165 | 2 | 2165 | 2 | 0.00 |
| 18/06/2010 | R209 On 04-November-10 | | | Bond Future | 8.97 | 73.4881 | 8.9650 | 73.4881 | 0.00 |
| 18/06/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 2782 | 3 | 2782 | 3 | 0.00 |
| 18/06/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 2990 | 3 | 2990 | 3 | 0.00 |
| 18/06/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 2581 | 3 | 2581 | 3 | 0.00 |
| 18/06/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 2697 | 3 | 2697 | 3 | 0.00 |
| 18/06/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 2338 | 2 | 2338 | 2 | 0.00 |
| 18/06/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 2512 | 3 | 2512 | 3 | 0.00 |
| 18/06/2010 | R209 On 03-February-11 | | | Bond Future | 9.00 | 74.8296 | 9.0030 | 74.8296 | 0.00 |
| 18/06/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3517 | 3 | 3517 | 3 | 0.00 |
| 18/06/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 3115 | 3 | 3115 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/06/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3312 | 3 | 3312 | 3 | 0.00 |
| 18/06/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 3335 | 3 | 3335 | 3 | 0.00 |
| 18/06/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 3524 | 4 | 3524 | 4 | 0.00 |
| 18/06/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |
| 18/06/2010 | TRT1 On 05-August-10 | | | Index Future | 317.29 | 316.6960 | 317.2870 | 316.6960 | 100.00 |
| 18/06/2010 | TRT1 On 04-November-10 | | | Index Future | 322.56 | 321.9630 | 322.5630 | 321.9630 | 0.00 |
| 21/06/2010 | AL7T On 05-August-10 | | | Index Future | 350.79 | 350.3010 | 350.7890 | 350.3010 | 58.00 |
| 21/06/2010 | ALBI On 05-August-10 | | | Index Future | 320.13 | 319.8350 | 320.1290 | 319.8350 | 1,460.00 |
| 21/06/2010 | ALBI On 04-November-10 | | | Index Future | 325.45 | 325.1540 | 325.4530 | 325.1540 | 0.00 |
| 21/06/2010 | CRD1 On 05-August-10 | | | Index Future | 141.46 | 141.2950 | 141.4570 | 141.2950 | 2.00 |
| 21/06/2010 | CRD1 On 04-November-10 | | | Index Future | 143.81 | 143.6450 | 143.8100 | 143.6450 | 0.00 |
| 21/06/2010 | GOVI On 05-August-10 | | | GOVI | 321.45 | 321.1510 | 321.4510 | 321.1510 | 326.00 |
| 21/06/2010 | GOVI On 05-August-10 | 315.60 | Call | GOVI | 67387 | 7 | 67387 | 7 | 0.00 |
| 21/06/2010 | GOVI On 05-August-10 | 315.60 | Put | GOVI | 8877 | 1 | 8877 | 1 | 0.00 |
| 21/06/2010 | GOVI On 04-November-10 | | | GOVI | 326.80 | 326.4910 | 326.7970 | 326.4910 | 0.00 |
| 21/06/2010 | GOVI On 04-November-10 | 329.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | GOVI On 04-November-10 | 329.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | GOVI On 04-November-10 | 328.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | GOVI On 04-November-10 | 328.99 | Put | GOVI | 21930 | 2 | 21930 | 2 | 0.00 |
| 21/06/2010 | GOVI On 04-November-10 | 329.01 | Put | GOVI | 22130 | 3 | 22130 | 3 | 0.00 |
| 21/06/2010 | GOVI On 04-November-10 | 329.00 | Put | GOVI | 22030 | 3 | 22030 | 3 | 0.00 |
| 21/06/2010 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 21/06/2010 | ILBI On 05-August-10 | | | Index Future | 380.87 | 380.8920 | 380.8670 | 380.8920 | 501.00 |
| 21/06/2010 | J153 On 31-August-10 | | | Interest Rate Swap | 6.89 | 0.0124 | 6.8941 | 0.0124 | 0.00 |
| 21/06/2010 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 21/06/2010 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 21/06/2010 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 21/06/2010 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 21/06/2010 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 21/06/2010 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 21/06/2010 | JBAF On 21-July-10 | | | Jibar Tradeable Future | 6.55 | 93.4300 | 6.5530 | 93.4300 | 1,000.00 |
| 21/06/2010 | JBAF On 18-August-10 | | | Jibar Tradeable Future | 6.47 | 93.5270 | 6.4660 | 93.5270 | 1,000.00 |
| 21/06/2010 | JBAF On 15-September-10 | | | Jibar Tradeable Future | 6.39 | 93.5920 | 6.3940 | 93.5920 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2010 | JBAF On 20-October-10 | | | Jibar Tradeable Future | 6.38 | 93.6070 | 6.3830 | 93.6070 | 0.00 |
| 21/06/2010 | JBAF On 17-November-10 | | | Jibar Tradeable Future | 6.38 | 93.6070 | 6.3830 | 93.6070 | 0.00 |
| 21/06/2010 | JBAF On 15-December-10 | | | Jibar Tradeable Future | 6.38 | 93.6060 | 6.3840 | 93.6060 | 0.00 |
| 21/06/2010 | JBAF On 16-March-11 | | | Jibar Tradeable Future | 6.45 | 93.5170 | 6.4540 | 93.5170 | 5,500.00 |
| 21/06/2010 | JBAF On 15-June-11 | | | Jibar Tradeable Future | 6.61 | 93.3620 | 6.6070 | 93.3620 | 4,500.00 |
| 21/06/2010 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 6.96 | 93.0130 | 6.9580 | 93.0130 | 3,500.00 |
| 21/06/2010 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 7.21 | 92.6860 | 7.2060 | 92.6860 | 5,000.00 |
| 21/06/2010 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 7.48 | 92.4100 | 7.4770 | 92.4100 | 0.00 |
| 21/06/2010 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 7.51 | 92.4040 | 7.5050 | 92.4040 | 0.00 |
| 21/06/2010 | JFRA On 05-August-10 | | | Jibar Tradeable Future | 7.33 | 92.6710 | 7.3290 | 92.6710 | 0.00 |
| 21/06/2010 | JFRA On 04-November-10 | | | Jibar Tradeable Future | 7.66 | 92.3400 | 7.6600 | 92.3400 | 0.00 |
| 21/06/2010 | JN02 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 21/06/2010 | JN02 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | JN02 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | JN02 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/06/2010 | JN02 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | JN02 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/06/2010 | JN02 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | JN05 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 21/06/2010 | JN05 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | JN05 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | JN05 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/06/2010 | JN05 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | JN05 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/06/2010 | JN05 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | JN10 On 05-August-10 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 21/06/2010 | JN10 On 05-August-10 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | JN10 On 05-August-10 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | JN10 On 05-August-10 | 7.25 | Call | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/06/2010 | JN10 On 05-August-10 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | JN10 On 05-August-10 | 7.75 | Put | JNOTE | 250000 | 0 | 250000 | 0 | 0.00 |
| 21/06/2010 | JN10 On 05-August-10 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | OTH1 On 05-August-10 | | | Index Future | 312.54 | 312.2820 | 312.5380 | 312.2820 | 3.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2010 | OTH1 On 04-November-10 | | | Index Future | 317.74 | 317.4750 | 317.7350 | 317.4750 | 0.00 |
| 21/06/2010 | R157 On 05-August-10 | | | Bond Future | 7.94 | 128.2837 | 7.9380 | 128.2837 | 5,757.00 |
| 21/06/2010 | R157 On 05-August-10 | 8.75 | Call | Bond Future | 3771 | 4 | 3771 | 4 | 0.00 |
| 21/06/2010 | R157 On 05-August-10 | 8.50 | Call | Bond Future | 2692 | 3 | 2692 | 3 | 0.00 |
| 21/06/2010 | R157 On 05-August-10 | 9.00 | Call | Bond Future | 4878 | 5 | 4878 | 5 | 0.00 |
| 21/06/2010 | R157 On 05-August-10 | 8.25 | Call | Bond Future | 1701 | 2 | 1701 | 2 | 500.00 |
| 21/06/2010 | R157 On 05-August-10 | 7.50 | Call | Bond Future | 104 | 0 | 104 | 0 | 500.00 |
| 21/06/2010 | R157 On 05-August-10 | 7.50 | Put | Bond Future | 2188 | 2 | 2188 | 2 | 0.00 |
| 21/06/2010 | R157 On 05-August-10 | 9.00 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 21/06/2010 | R157 On 05-August-10 | 8.25 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 21/06/2010 | R157 On 05-August-10 | 8.50 | Put | Bond Future | 82 | 0 | 82 | 0 | 2,500.00 |
| 21/06/2010 | R157 On 05-August-10 | 8.75 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 21/06/2010 | R157 On 04-November-10 | | | Bond Future | 8.02 | 123.6010 | 8.0150 | 123.6010 | 0.00 |
| 21/06/2010 | R157 On 04-November-10 | 8.50 | Call | Bond Future | 2683 | 3 | 2683 | 3 | 0.00 |
| 21/06/2010 | R157 On 04-November-10 | 8.55 | Call | Bond Future | 2852 | 3 | 2852 | 3 | 0.00 |
| 21/06/2010 | R157 On 04-November-10 | 7.50 | Call | Bond Future | 393 | 0 | 393 | 0 | 500.00 |
| 21/06/2010 | R157 On 04-November-10 | 8.45 | Call | Bond Future | 2518 | 2 | 2518 | 2 | 0.00 |
| 21/06/2010 | R157 On 04-November-10 | 8.45 | Put | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 21/06/2010 | R157 On 04-November-10 | 7.50 | Put | Bond Future | 2729 | 3 | 2729 | 3 | 0.00 |
| 21/06/2010 | R157 On 04-November-10 | 8.55 | Put | Bond Future | 484 | 1 | 484 | 1 | 0.00 |
| 21/06/2010 | R157 On 04-November-10 | 8.50 | Put | Bond Future | 534 | 1 | 534 | 1 | 0.00 |
| 21/06/2010 | R157 On 03-February-11 | | | Bond Future | 8.07 | 125.8399 | 8.0680 | 125.8399 | 0.00 |
| 21/06/2010 | R157 On 03-February-11 | 7.90 | Call | Bond Future | 1238 | 1 | 1238 | 1 | 0.00 |
| 21/06/2010 | R157 On 03-February-11 | 7.95 | Call | Bond Future | 1340 | 1 | 1340 | 1 | 0.00 |
| 21/06/2010 | R157 On 03-February-11 | 7.85 | Call | Bond Future | 1141 | 1 | 1141 | 1 | 0.00 |
| 21/06/2010 | R157 On 03-February-11 | 7.85 | Put | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 21/06/2010 | R157 On 03-February-11 | 7.95 | Put | Bond Future | 1844 | 2 | 1844 | 2 | 0.00 |
| 21/06/2010 | R157 On 03-February-11 | 7.90 | Put | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 21/06/2010 | R186 On 05-August-10 | | | Bond Future | 8.97 | 114.4937 | 8.9740 | 114.4937 | 19,126.00 |
| 21/06/2010 | R186 On 05-August-10 | 9.25 | Call | Bond Future | 3228 | 3 | 3228 | 3 | 0.00 |
| 21/06/2010 | R186 On 05-August-10 | 8.75 | Call | Bond Future | 775 | 1 | 775 | 1 | 1,300.00 |
| 21/06/2010 | R186 On 05-August-10 | 9.75 | Call | Bond Future | 6992 | 7 | 6992 | 7 | 0.00 |
| 21/06/2010 | R186 On 05-August-10 | 10.00 | Call | Bond Future | 9009 | 9 | 9009 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2010 | R186 On 05-August-10 | 9.00 | Call | Bond Future | 1768 | 2 | 1768 | 2 | 48.00 |
| 21/06/2010 | R186 On 05-August-10 | 8.50 | Call | Bond Future | 255 | 0 | 255 | 0 | 144.00 |
| 21/06/2010 | R186 On 05-August-10 | 9.00 | Put | Bond Future | 1526 | 2 | 1526 | 2 | 48.00 |
| 21/06/2010 | R186 On 05-August-10 | 8.50 | Put | Bond Future | 4798 | 5 | 4798 | 5 | 0.00 |
| 21/06/2010 | R186 On 05-August-10 | 10.00 | Put | Bond Future | 33 | 0 | 33 | 0 | 3,000.00 |
| 21/06/2010 | R186 On 05-August-10 | 9.75 | Put | Bond Future | 101 | 0 | 101 | 0 | 1,444.00 |
| 21/06/2010 | R186 On 05-August-10 | 8.75 | Put | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 21/06/2010 | R186 On 05-August-10 | 9.25 | Put | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 21/06/2010 | R186 On 04-November-10 | | | Bond Future | 9.04 | 116.3907 | 9.0390 | 116.3907 | 0.00 |
| 21/06/2010 | R186 On 04-November-10 | 9.25 | Call | Bond Future | 4221 | 4 | 4221 | 4 | 0.00 |
| 21/06/2010 | R186 On 04-November-10 | 9.30 | Call | Bond Future | 4495 | 5 | 4495 | 5 | 0.00 |
| 21/06/2010 | R186 On 04-November-10 | 8.75 | Call | Bond Future | 1917 | 2 | 1917 | 2 | 9,800.00 |
| 21/06/2010 | R186 On 04-November-10 | 9.20 | Call | Bond Future | 3950 | 4 | 3950 | 4 | 0.00 |
| 21/06/2010 | R186 On 04-November-10 | 9.20 | Put | Bond Future | 2489 | 2 | 2489 | 2 | 0.00 |
| 21/06/2010 | R186 On 04-November-10 | 8.75 | Put | Bond Future | 4612 | 5 | 4612 | 5 | 0.00 |
| 21/06/2010 | R186 On 04-November-10 | 9.30 | Put | Bond Future | 2141 | 2 | 2141 | 2 | 0.00 |
| 21/06/2010 | R186 On 04-November-10 | 9.25 | Put | Bond Future | 2312 | 2 | 2312 | 2 | 0.00 |
| 21/06/2010 | R186 On 03-February-11 | | | Bond Future | 9.09 | 113.2159 | 9.0890 | 113.2159 | 0.00 |
| 21/06/2010 | R186 On 03-February-11 | 9.00 | Call | Bond Future | 3537 | 4 | 3537 | 4 | 0.00 |
| 21/06/2010 | R186 On 03-February-11 | 8.95 | Call | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 21/06/2010 | R186 On 03-February-11 | 9.05 | Call | Bond Future | 3768 | 4 | 3768 | 4 | 0.00 |
| 21/06/2010 | R186 On 03-February-11 | 9.05 | Put | Bond Future | 4121 | 4 | 4121 | 4 | 0.00 |
| 21/06/2010 | R186 On 03-February-11 | 8.95 | Put | Bond Future | 4581 | 5 | 4581 | 5 | 0.00 |
| 21/06/2010 | R186 On 03-February-11 | 9.00 | Put | Bond Future | 4345 | 4 | 4345 | 4 | 0.00 |
| 21/06/2010 | R201 On 05-August-10 | | | Bond Future | 7.83 | 104.4760 | 7.8270 | 104.4760 | 1,388.00 |
| 21/06/2010 | R201 On 05-August-10 | 9.00 | Call | Bond Future | 4244 | 4 | 4244 | 4 | 0.00 |
| 21/06/2010 | R201 On 05-August-10 | 9.00 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 21/06/2010 | R201 On 04-November-10 | | | Bond Future | 7.90 | 106.2157 | 7.8990 | 106.2157 | 0.00 |
| 21/06/2010 | R201 On 04-November-10 | 8.50 | Call | Bond Future | 2434 | 2 | 2434 | 2 | 0.00 |
| 21/06/2010 | R201 On 04-November-10 | 8.55 | Call | Bond Future | 2573 | 3 | 2573 | 3 | 0.00 |
| 21/06/2010 | R201 On 04-November-10 | 8.45 | Call | Bond Future | 2298 | 2 | 2298 | 2 | 0.00 |
| 21/06/2010 | R201 On 04-November-10 | 8.45 | Put | Bond Future | 381 | 0 | 381 | 0 | 0.00 |
| 21/06/2010 | R201 On 04-November-10 | 8.55 | Put | Bond Future | 313 | 0 | 313 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2010 | R201 On 04-November-10 | 8.50 | Put | Bond Future | 345 | 0 | 345 | 0 | 0.00 |
| 21/06/2010 | R201 On 03-February-11 | | | Bond Future | 7.94 | 103.7194 | 7.9430 | 103.7194 | 0.00 |
| 21/06/2010 | R201 On 03-February-11 | 8.00 | Call | Bond Future | 1321 | 1 | 1321 | 1 | 0.00 |
| 21/06/2010 | R201 On 03-February-11 | 8.05 | Call | Bond Future | 1416 | 1 | 1416 | 1 | 0.00 |
| 21/06/2010 | R201 On 03-February-11 | 7.95 | Call | Bond Future | 1229 | 1 | 1229 | 1 | 0.00 |
| 21/06/2010 | R201 On 03-February-11 | 7.95 | Put | Bond Future | 1206 | 1 | 1206 | 1 | 0.00 |
| 21/06/2010 | R201 On 03-February-11 | 8.05 | Put | Bond Future | 1061 | 1 | 1061 | 1 | 0.00 |
| 21/06/2010 | R201 On 03-February-11 | 8.00 | Put | Bond Future | 1132 | 1 | 1132 | 1 | 0.00 |
| 21/06/2010 | R203 On 05-August-10 | | | Bond Future | 8.58 | 101.4706 | 8.5830 | 101.4706 | 3,767.00 |
| 21/06/2010 | R203 On 05-August-10 | 9.25 | Call | Bond Future | 3448 | 3 | 3448 | 3 | 0.00 |
| 21/06/2010 | R203 On 05-August-10 | 9.25 | Put | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 21/06/2010 | R203 On 04-November-10 | | | Bond Future | 8.67 | 98.9944 | 8.6690 | 98.9944 | 0.00 |
| 21/06/2010 | R203 On 04-November-10 | 9.25 | Call | Bond Future | 3480 | 3 | 3480 | 3 | 0.00 |
| 21/06/2010 | R203 On 04-November-10 | 9.20 | Call | Bond Future | 3295 | 3 | 3295 | 3 | 0.00 |
| 21/06/2010 | R203 On 04-November-10 | 9.30 | Call | Bond Future | 3669 | 4 | 3669 | 4 | 0.00 |
| 21/06/2010 | R203 On 04-November-10 | 9.30 | Put | Bond Future | 566 | 1 | 566 | 1 | 0.00 |
| 21/06/2010 | R203 On 04-November-10 | 9.20 | Put | Bond Future | 675 | 1 | 675 | 1 | 0.00 |
| 21/06/2010 | R203 On 04-November-10 | 9.25 | Put | Bond Future | 618 | 1 | 618 | 1 | 0.00 |
| 21/06/2010 | R203 On 03-February-11 | | | Bond Future | 8.74 | 100.7986 | 8.7370 | 100.7986 | 0.00 |
| 21/06/2010 | R203 On 03-February-11 | 8.50 | Call | Bond Future | 1469 | 1 | 1469 | 1 | 0.00 |
| 21/06/2010 | R203 On 03-February-11 | 8.45 | Call | Bond Future | 1361 | 1 | 1361 | 1 | 0.00 |
| 21/06/2010 | R203 On 03-February-11 | 8.55 | Call | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 21/06/2010 | R203 On 03-February-11 | 8.55 | Put | Bond Future | 2495 | 3 | 2495 | 3 | 0.00 |
| 21/06/2010 | R203 On 03-February-11 | 8.45 | Put | Bond Future | 2769 | 3 | 2769 | 3 | 0.00 |
| 21/06/2010 | R203 On 03-February-11 | 8.50 | Put | Bond Future | 2630 | 3 | 2630 | 3 | 0.00 |
| 21/06/2010 | R204 On 05-August-10 | | | Bond Future | 8.67 | 97.0452 | 8.6700 | 97.0452 | 2,664.00 |
| 21/06/2010 | R204 On 05-August-10 | 9.25 | Call | Bond Future | 3366 | 3 | 3366 | 3 | 0.00 |
| 21/06/2010 | R204 On 05-August-10 | 8.70 | Call | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 21/06/2010 | R204 On 05-August-10 | 8.75 | Call | Bond Future | 1222 | 1 | 1222 | 1 | 83.00 |
| 21/06/2010 | R204 On 05-August-10 | 8.25 | Call | Bond Future | 183 | 0 | 183 | 0 | 249.00 |
| 21/06/2010 | R204 On 05-August-10 | 8.75 | Put | Bond Future | 766 | 1 | 766 | 1 | 83.00 |
| 21/06/2010 | R204 On 05-August-10 | 8.25 | Put | Bond Future | 2622 | 3 | 2622 | 3 | 0.00 |
| 21/06/2010 | R204 On 05-August-10 | 8.70 | Put | Bond Future | 891 | 1 | 891 | 1 | 650.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2010 | R204 On 05-August-10 | 9.25 | Put | Bond Future | 123 | 0 | 123 | 0 | 780.00 |
| 21/06/2010 | R204 On 04-November-10 | | | Bond Future | 8.75 | 98.6621 | 8.7480 | 98.6621 | 0.00 |
| 21/06/2010 | R204 On 04-November-10 | 9.25 | Call | Bond Future | 3507 | 3 | 3507 | 3 | 0.00 |
| 21/06/2010 | R204 On 04-November-10 | 9.30 | Call | Bond Future | 3710 | 4 | 3710 | 4 | 0.00 |
| 21/06/2010 | R204 On 04-November-10 | 9.20 | Call | Bond Future | 3313 | 3 | 3313 | 3 | 0.00 |
| 21/06/2010 | R204 On 04-November-10 | 9.20 | Put | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 21/06/2010 | R204 On 04-November-10 | 9.30 | Put | Bond Future | 698 | 1 | 698 | 1 | 0.00 |
| 21/06/2010 | R204 On 04-November-10 | 9.25 | Put | Bond Future | 763 | 1 | 763 | 1 | 0.00 |
| 21/06/2010 | R204 On 03-February-11 | | | Bond Future | 8.81 | 96.4187 | 8.8080 | 96.4187 | 0.00 |
| 21/06/2010 | R204 On 03-February-11 | 8.50 | Call | Bond Future | 1489 | 1 | 1489 | 1 | 0.00 |
| 21/06/2010 | R204 On 03-February-11 | 8.55 | Call | Bond Future | 1607 | 2 | 1607 | 2 | 0.00 |
| 21/06/2010 | R204 On 03-February-11 | 8.45 | Call | Bond Future | 1377 | 1 | 1377 | 1 | 0.00 |
| 21/06/2010 | R204 On 03-February-11 | 8.45 | Put | Bond Future | 3346 | 3 | 3346 | 3 | 0.00 |
| 21/06/2010 | R204 On 03-February-11 | 8.55 | Put | Bond Future | 3021 | 3 | 3021 | 3 | 0.00 |
| 21/06/2010 | R204 On 03-February-11 | 8.50 | Put | Bond Future | 3180 | 3 | 3180 | 3 | 0.00 |
| 21/06/2010 | R206 On 05-August-10 | | | Bond Future | 7.73 | 99.7926 | 7.7320 | 99.7926 | 0.00 |
| 21/06/2010 | R206 On 05-August-10 | 9.00 | Call | Bond Future | 3655 | 4 | 3655 | 4 | 0.00 |
| 21/06/2010 | R206 On 05-August-10 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2010 | R206 On 04-November-10 | | | Bond Future | 7.81 | 101.4512 | 7.8070 | 101.4512 | 0.00 |
| 21/06/2010 | R206 On 04-November-10 | 8.50 | Call | Bond Future | 2103 | 2 | 2103 | 2 | 0.00 |
| 21/06/2010 | R206 On 04-November-10 | 8.45 | Call | Bond Future | 1991 | 2 | 1991 | 2 | 0.00 |
| 21/06/2010 | R206 On 04-November-10 | 8.55 | Call | Bond Future | 2216 | 2 | 2216 | 2 | 0.00 |
| 21/06/2010 | R206 On 04-November-10 | 8.55 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 21/06/2010 | R206 On 04-November-10 | 8.45 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 21/06/2010 | R206 On 04-November-10 | 8.50 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 21/06/2010 | R206 On 03-February-11 | | | Bond Future | 7.85 | 99.5183 | 7.8510 | 99.5183 | 0.00 |
| 21/06/2010 | R206 On 03-February-11 | 8.00 | Call | Bond Future | 1156 | 1 | 1156 | 1 | 0.00 |
| 21/06/2010 | R206 On 03-February-11 | 7.95 | Call | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 21/06/2010 | R206 On 03-February-11 | 8.05 | Call | Bond Future | 1232 | 1 | 1232 | 1 | 0.00 |
| 21/06/2010 | R206 On 03-February-11 | 8.05 | Put | Bond Future | 724 | 1 | 724 | 1 | 0.00 |
| 21/06/2010 | R206 On 03-February-11 | 7.95 | Put | Bond Future | 830 | 1 | 830 | 1 | 0.00 |
| 21/06/2010 | R206 On 03-February-11 | 8.00 | Put | Bond Future | 775 | 1 | 775 | 1 | 0.00 |
| 21/06/2010 | R207 On 05-August-10 | | | Bond Future | 8.74 | 91.0262 | 8.7390 | 91.0262 | 3,941.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2010 | R207 On 05-August-10 | 9.50 | Call | Bond Future | 4432 | 4 | 4432 | 4 | 0.00 |
| 21/06/2010 | R207 On 05-August-10 | 8.25 | Call | Bond Future | 123 | 0 | 123 | 0 | 250.00 |
| 21/06/2010 | R207 On 05-August-10 | 9.25 | Call | Bond Future | 3131 | 3 | 3131 | 3 | 0.00 |
| 21/06/2010 | R207 On 05-August-10 | 9.25 | Put | Bond Future | 159 | 0 | 159 | 0 | 100.00 |
| 21/06/2010 | R207 On 05-August-10 | 8.25 | Put | Bond Future | 3090 | 3 | 3090 | 3 | 0.00 |
| 21/06/2010 | R207 On 05-August-10 | 9.50 | Put | Bond Future | 52 | 0 | 52 | 0 | 150.00 |
| 21/06/2010 | R207 On 04-November-10 | | | Bond Future | 8.81 | 92.5390 | 8.8090 | 92.5390 | 0.00 |
| 21/06/2010 | R207 On 04-November-10 | 9.25 | Call | Bond Future | 3450 | 3 | 3450 | 3 | 0.00 |
| 21/06/2010 | R207 On 04-November-10 | 9.30 | Call | Bond Future | 3654 | 4 | 3654 | 4 | 0.00 |
| 21/06/2010 | R207 On 04-November-10 | 9.20 | Call | Bond Future | 3250 | 3 | 3250 | 3 | 0.00 |
| 21/06/2010 | R207 On 04-November-10 | 9.20 | Put | Bond Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 21/06/2010 | R207 On 04-November-10 | 9.30 | Put | Bond Future | 855 | 1 | 855 | 1 | 0.00 |
| 21/06/2010 | R207 On 04-November-10 | 9.25 | Put | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 21/06/2010 | R207 On 03-February-11 | | | Bond Future | 8.86 | 90.5850 | 8.8640 | 90.5850 | 0.00 |
| 21/06/2010 | R207 On 03-February-11 | 8.75 | Call | Bond Future | 2049 | 2 | 2049 | 2 | 0.00 |
| 21/06/2010 | R207 On 03-February-11 | 8.80 | Call | Bond Future | 2193 | 2 | 2193 | 2 | 0.00 |
| 21/06/2010 | R207 On 03-February-11 | 8.70 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 21/06/2010 | R207 On 03-February-11 | 8.70 | Put | Bond Future | 2851 | 3 | 2851 | 3 | 0.00 |
| 21/06/2010 | R207 On 03-February-11 | 8.80 | Put | Bond Future | 2558 | 3 | 2558 | 3 | 0.00 |
| 21/06/2010 | R207 On 03-February-11 | 8.75 | Put | Bond Future | 2701 | 3 | 2701 | 3 | 0.00 |
| 21/06/2010 | R208 On 05-August-10 | | | Bond Future | 8.81 | 88.3587 | 8.8060 | 88.3587 | 11,317.00 |
| 21/06/2010 | R208 On 05-August-10 | 9.50 | Call | Bond Future | 4225 | 4 | 4225 | 4 | 0.00 |
| 21/06/2010 | R208 On 05-August-10 | 9.50 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 21/06/2010 | R208 On 04-November-10 | | | Bond Future | 8.88 | 86.4258 | 8.8760 | 86.4258 | 0.00 |
| 21/06/2010 | R208 On 04-November-10 | 9.25 | Call | Bond Future | 3333 | 3 | 3333 | 3 | 0.00 |
| 21/06/2010 | R208 On 04-November-10 | 9.20 | Call | Bond Future | 3133 | 3 | 3133 | 3 | 0.00 |
| 21/06/2010 | R208 On 04-November-10 | 9.30 | Call | Bond Future | 3537 | 4 | 3537 | 4 | 0.00 |
| 21/06/2010 | R208 On 04-November-10 | 9.30 | Put | Bond Future | 1017 | 1 | 1017 | 1 | 0.00 |
| 21/06/2010 | R208 On 04-November-10 | 9.20 | Put | Bond Future | 1198 | 1 | 1198 | 1 | 0.00 |
| 21/06/2010 | R208 On 04-November-10 | 9.25 | Put | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 21/06/2010 | R208 On 03-February-11 | | | Bond Future | 8.93 | 88.0032 | 8.9290 | 88.0032 | 0.00 |
| 21/06/2010 | R208 On 03-February-11 | 8.75 | Call | Bond Future | 2008 | 2 | 2008 | 2 | 0.00 |
| 21/06/2010 | R208 On 03-February-11 | 8.70 | Call | Bond Future | 1870 | 2 | 1870 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2010 | R208 On 03-February-11 | 8.80 | Call | Bond Future | 2151 | 2 | 2151 | 2 | 0.00 |
| 21/06/2010 | R208 On 03-February-11 | 8.80 | Put | Bond Future | 2923 | 3 | 2923 | 3 | 0.00 |
| 21/06/2010 | R208 On 03-February-11 | 8.70 | Put | Bond Future | 3248 | 3 | 3248 | 3 | 0.00 |
| 21/06/2010 | R208 On 03-February-11 | 8.75 | Put | Bond Future | 3082 | 3 | 3082 | 3 | 0.00 |
| 21/06/2010 | R209 On 05-August-10 | | | Bond Future | 8.92 | 75.5436 | 8.9160 | 75.5436 | 2,417.00 |
| 21/06/2010 | R209 On 05-August-10 | 8.75 | Call | Bond Future | 803 | 1 | 803 | 1 | 0.00 |
| 21/06/2010 | R209 On 05-August-10 | 8.75 | Put | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 21/06/2010 | R209 On 04-November-10 | | | Bond Future | 8.97 | 73.6579 | 8.9650 | 73.6579 | 0.00 |
| 21/06/2010 | R209 On 04-November-10 | 9.00 | Call | Bond Future | 2753 | 3 | 2753 | 3 | 0.00 |
| 21/06/2010 | R209 On 04-November-10 | 9.05 | Call | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 21/06/2010 | R209 On 04-November-10 | 8.95 | Call | Bond Future | 2552 | 3 | 2552 | 3 | 0.00 |
| 21/06/2010 | R209 On 04-November-10 | 8.95 | Put | Bond Future | 2668 | 3 | 2668 | 3 | 0.00 |
| 21/06/2010 | R209 On 04-November-10 | 9.05 | Put | Bond Future | 2309 | 2 | 2309 | 2 | 0.00 |
| 21/06/2010 | R209 On 04-November-10 | 9.00 | Put | Bond Future | 2483 | 3 | 2483 | 3 | 0.00 |
| 21/06/2010 | R209 On 03-February-11 | | | Bond Future | 9.00 | 74.9981 | 9.0020 | 74.9981 | 0.00 |
| 21/06/2010 | R209 On 03-February-11 | 9.00 | Call | Bond Future | 3295 | 3 | 3295 | 3 | 0.00 |
| 21/06/2010 | R209 On 03-February-11 | 9.05 | Call | Bond Future | 3499 | 4 | 3499 | 4 | 0.00 |
| 21/06/2010 | R209 On 03-February-11 | 8.95 | Call | Bond Future | 3097 | 3 | 3097 | 3 | 0.00 |
| 21/06/2010 | R209 On 03-February-11 | 8.95 | Put | Bond Future | 3498 | 4 | 3498 | 4 | 0.00 |
| 21/06/2010 | R209 On 03-February-11 | 9.05 | Put | Bond Future | 3132 | 3 | 3132 | 3 | 0.00 |
| 21/06/2010 | R209 On 03-February-11 | 9.00 | Put | Bond Future | 3310 | 3 | 3310 | 3 | 0.00 |
| 21/06/2010 | TRT1 On 05-August-10 | | | Index Future | 317.58 | 317.2870 | 317.5830 | 317.2870 | 100.00 |
| 21/06/2010 | TRT1 On 04-November-10 | | | Index Future | 322.86 | 322.5630 | 322.8640 | 322.5630 | 0.00 |