



# Derivatives Monthly Statistics Report

For December 2010

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2010 | R206 On 04-August-11   |        |              | Bond Future | 6.99      | 101.5906                      | 6.9870    | 101.5906                        | 0.00          |
| 07/12/2010 | R206 On 04-August-11   | 7.00   | Call         | Bond Future | 919       | 1                             | 919       | 1                               | 0.00          |
| 07/12/2010 | R206 On 04-August-11   | 7.05   | Call         | Bond Future | 976       | 1                             | 976       | 1                               | 0.00          |
| 07/12/2010 | R206 On 04-August-11   | 6.95   | Call         | Bond Future | 862       | 1                             | 862       | 1                               | 0.00          |
| 07/12/2010 | R206 On 04-August-11   | 6.95   | Put          | Bond Future | 944       | 1                             | 944       | 1                               | 0.00          |
| 07/12/2010 | R206 On 04-August-11   | 7.05   | Put          | Bond Future | 837       | 1                             | 837       | 1                               | 0.00          |
| 07/12/2010 | R206 On 04-August-11   | 7.00   | Put          | Bond Future | 890       | 1                             | 890       | 1                               | 0.00          |
| 07/12/2010 | R207 On 03-February-11 |        |              | Bond Future | 8.20      | 94.5258                       | 8.1960    | 94.5258                         | 800.00        |
| 07/12/2010 | R207 On 03-February-11 | 8.75   | Call         | Bond Future | 3537      | 4                             | 3537      | 4                               | 0.00          |
| 07/12/2010 | R207 On 03-February-11 | 8.80   | Call         | Bond Future | 3782      | 4                             | 3782      | 4                               | 0.00          |
| 07/12/2010 | R207 On 03-February-11 | 8.70   | Call         | Bond Future | 3298      | 3                             | 3298      | 3                               | 0.00          |
| 07/12/2010 | R207 On 03-February-11 | 8.70   | Put          | Bond Future | 330       | 0                             | 330       | 0                               | 0.00          |
| 07/12/2010 | R207 On 03-February-11 | 8.80   | Put          | Bond Future | 239       | 0                             | 239       | 0                               | 0.00          |
| 07/12/2010 | R207 On 03-February-11 | 8.75   | Put          | Bond Future | 281       | 0                             | 281       | 0                               | 0.00          |
| 07/12/2010 | R207 On 05-May-11      |        |              | Bond Future | 8.29      | 95.9029                       | 8.2890    | 95.9029                         | 0.00          |
| 07/12/2010 | R207 On 05-May-11      | 8.50   | Call         | Bond Future | 2854      | 3                             | 2854      | 3                               | 0.00          |
| 07/12/2010 | R207 On 05-May-11      | 8.45   | Call         | Bond Future | 2683      | 3                             | 2683      | 3                               | 0.00          |
| 07/12/2010 | R207 On 05-May-11      | 8.55   | Call         | Bond Future | 3030      | 3                             | 3030      | 3                               | 0.00          |
| 07/12/2010 | R207 On 05-May-11      | 8.55   | Put          | Bond Future | 1517      | 2                             | 1517      | 2                               | 0.00          |
| 07/12/2010 | R207 On 05-May-11      | 8.45   | Put          | Bond Future | 1746      | 2                             | 1746      | 2                               | 0.00          |
| 07/12/2010 | R207 On 05-May-11      | 8.50   | Put          | Bond Future | 1628      | 2                             | 1628      | 2                               | 0.00          |
| 07/12/2010 | R207 On 04-August-11   |        |              | Bond Future | 8.39      | 93.6606                       | 8.3920    | 93.6606                         | 0.00          |
| 07/12/2010 | R207 On 04-August-11   | 8.25   | Call         | Bond Future | 2334      | 2                             | 2334      | 2                               | 0.00          |
| 07/12/2010 | R207 On 04-August-11   | 8.20   | Call         | Bond Future | 2200      | 2                             | 2200      | 2                               | 0.00          |
| 07/12/2010 | R207 On 04-August-11   | 8.30   | Call         | Bond Future | 2471      | 2                             | 2471      | 2                               | 0.00          |
| 07/12/2010 | R207 On 04-August-11   | 8.30   | Put          | Bond Future | 2997      | 3                             | 2997      | 3                               | 0.00          |
| 07/12/2010 | R207 On 04-August-11   | 8.20   | Put          | Bond Future | 3302      | 3                             | 3302      | 3                               | 0.00          |
| 07/12/2010 | R207 On 04-August-11   | 8.25   | Put          | Bond Future | 3148      | 3                             | 3148      | 3                               | 0.00          |
| 07/12/2010 | R208 On 03-February-11 |        |              | Bond Future | 8.24      | 92.1232                       | 8.2430    | 92.1232                         | 5,598.00      |
| 07/12/2010 | R208 On 03-February-11 | 8.75   | Call         | Bond Future | 3491      | 3                             | 3491      | 3                               | 0.00          |
| 07/12/2010 | R208 On 03-February-11 | 8.70   | Call         | Bond Future | 3246      | 3                             | 3246      | 3                               | 0.00          |
| 07/12/2010 | R208 On 03-February-11 | 8.80   | Call         | Bond Future | 3742      | 4                             | 3742      | 4                               | 0.00          |
| 07/12/2010 | R208 On 03-February-11 | 8.80   | Put          | Bond Future | 301       | 0                             | 301       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/12/2010 | R208 On 03-February-11 | 8.70   | Put          | Bond Future | 410       | 0                             | 410       | 0                               | 0.00          |
| 07/12/2010 | R208 On 03-February-11 | 8.75   | Put          | Bond Future | 352       | 0                             | 352       | 0                               | 0.00          |
| 07/12/2010 | R208 On 05-May-11      |        |              | Bond Future | 8.33      | 90.0715                       | 8.3270    | 90.0715                         | 0.00          |
| 07/12/2010 | R208 On 05-May-11      | 8.50   | Call         | Bond Future | 2857      | 3                             | 2857      | 3                               | 0.00          |
| 07/12/2010 | R208 On 05-May-11      | 8.55   | Call         | Bond Future | 3039      | 3                             | 3039      | 3                               | 0.00          |
| 07/12/2010 | R208 On 05-May-11      | 8.45   | Call         | Bond Future | 2681      | 3                             | 2681      | 3                               | 0.00          |
| 07/12/2010 | R208 On 05-May-11      | 8.45   | Put          | Bond Future | 1923      | 2                             | 1923      | 2                               | 0.00          |
| 07/12/2010 | R208 On 05-May-11      | 8.55   | Put          | Bond Future | 1671      | 2                             | 1671      | 2                               | 0.00          |
| 07/12/2010 | R208 On 05-May-11      | 8.50   | Put          | Bond Future | 1794      | 2                             | 1794      | 2                               | 0.00          |
| 07/12/2010 | R208 On 04-August-11   |        |              | Bond Future | 8.42      | 91.3799                       | 8.4180    | 91.3799                         | 0.00          |
| 07/12/2010 | R208 On 04-August-11   | 8.25   | Call         | Bond Future | 2390      | 2                             | 2390      | 2                               | 0.00          |
| 07/12/2010 | R208 On 04-August-11   | 8.30   | Call         | Bond Future | 2535      | 2                             | 2535      | 2                               | 0.00          |
| 07/12/2010 | R208 On 04-August-11   | 8.20   | Call         | Bond Future | 2250      | 2                             | 2250      | 2                               | 0.00          |
| 07/12/2010 | R208 On 04-August-11   | 8.20   | Put          | Bond Future | 3582      | 4                             | 3582      | 4                               | 0.00          |
| 07/12/2010 | R208 On 04-August-11   | 8.30   | Put          | Bond Future | 3253      | 3                             | 3253      | 3                               | 0.00          |
| 07/12/2010 | R208 On 04-August-11   | 8.25   | Put          | Bond Future | 3414      | 4                             | 3414      | 4                               | 0.00          |
| 07/12/2010 | R209 On 03-February-11 |        |              | Bond Future | 8.40      | 79.6797                       | 8.4020    | 79.6797                         | 22,601.00     |
| 07/12/2010 | R209 On 03-February-11 | 9.00   | Call         | Bond Future | 5250      | 5                             | 5250      | 5                               | 0.00          |
| 07/12/2010 | R209 On 03-February-11 | 9.05   | Call         | Bond Future | 5574      | 5                             | 5574      | 5                               | 0.00          |
| 07/12/2010 | R209 On 03-February-11 | 8.95   | Call         | Bond Future | 4929      | 5                             | 4929      | 5                               | 0.00          |
| 07/12/2010 | R209 On 03-February-11 | 8.95   | Put          | Bond Future | 477       | 1                             | 477       | 1                               | 0.00          |
| 07/12/2010 | R209 On 03-February-11 | 9.05   | Put          | Bond Future | 355       | 0                             | 355       | 0                               | 0.00          |
| 07/12/2010 | R209 On 03-February-11 | 9.00   | Put          | Bond Future | 413       | 0                             | 413       | 0                               | 0.00          |
| 07/12/2010 | R209 On 05-May-11      |        |              | Bond Future | 8.46      | 77.7024                       | 8.4580    | 77.7024                         | 0.00          |
| 07/12/2010 | R209 On 05-May-11      | 8.50   | Call         | Bond Future | 3337      | 3                             | 3337      | 3                               | 0.00          |
| 07/12/2010 | R209 On 05-May-11      | 8.55   | Call         | Bond Future | 3560      | 3                             | 3560      | 3                               | 0.00          |
| 07/12/2010 | R209 On 05-May-11      | 8.45   | Call         | Bond Future | 3121      | 3                             | 3121      | 3                               | 0.00          |
| 07/12/2010 | R209 On 05-May-11      | 8.45   | Put          | Bond Future | 3188      | 3                             | 3188      | 3                               | 0.00          |
| 07/12/2010 | R209 On 05-May-11      | 8.55   | Put          | Bond Future | 2792      | 3                             | 2792      | 3                               | 0.00          |
| 07/12/2010 | R209 On 05-May-11      | 8.50   | Put          | Bond Future | 2985      | 3                             | 2985      | 3                               | 0.00          |
| 07/12/2010 | R209 On 04-August-11   |        |              | Bond Future | 8.52      | 78.8336                       | 8.5190    | 78.8336                         | 0.00          |
| 07/12/2010 | R209 On 04-August-11   | 8.50   | Call         | Bond Future | 3935      | 4                             | 3935      | 4                               | 0.00          |
| 07/12/2010 | R209 On 04-August-11   | 8.55   | Call         | Bond Future | 4148      | 4                             | 4148      | 4                               | 0.00          |

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

| Date       | Contract Details       | Strike | Call/<br>Put | Product      | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/12/2010 | R213 On 05-May-11      | 8.00   | Put          | Bond Future  | 5597      | 6                             | 5597      | 6                               | 0.00          |
| 09/12/2010 | R213 On 04-August-11   |        |              | Bond Future  | 8.71      | 86.9943                       | 8.7140    | 86.9943                         | 0.00          |
| 09/12/2010 | R213 On 04-August-11   | 8.00   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2010 | R213 On 04-August-11   | 7.95   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2010 | R213 On 04-August-11   | 8.05   | Call         | Bond Future  | 0         | 0                             | 0         | 0                               | 0.00          |
| 09/12/2010 | R213 On 04-August-11   | 8.05   | Put          | Bond Future  | 5703      | 6                             | 5703      | 6                               | 0.00          |
| 09/12/2010 | R213 On 04-August-11   | 7.95   | Put          | Bond Future  | 6612      | 7                             | 6612      | 7                               | 0.00          |
| 09/12/2010 | R213 On 04-August-11   | 8.00   | Put          | Bond Future  | 6156      | 6                             | 6156      | 6                               | 0.00          |
| 09/12/2010 | TRT1 On 03-February-11 |        |              | Index Future | 338.50    | 337.8450                      | 338.4990  | 337.8450                        | 100.00        |
| 09/12/2010 | TRT1 On 05-May-11      |        |              | Index Future | 343.10    | 342.4380                      | 343.1020  | 342.4380                        | 0.00          |