



Derivatives Weekly Statistics Report

From: 29/08/2011 To: 02/09/2011

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | AL7T On 03-November-11 | | | Index Future | 409.26 | 406.5750 | 409.2640 | 406.5750 | 16.00 |
| 01/09/2011 | AL7T On 02-February-12 | | | Index Future | 415.50 | 412.7620 | 415.5030 | 412.7620 | 0.00 |
| 01/09/2011 | ALBI On 03-November-11 | | | Index Future | 375.48 | 372.9930 | 375.4840 | 372.9930 | 1,617.00 |
| 01/09/2011 | ALBI On 02-February-12 | | | Index Future | 381.21 | 378.6690 | 381.2090 | 378.6690 | 0.00 |
| 01/09/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 01/09/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.00 | 0.0053 | 0.0045 | 0.0053 | 22,388.00 |
| 01/09/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.18 | 0.1737 | 0.1792 | 0.1737 | 21,898.00 |
| 01/09/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.06 | 7.0589 | 7.0621 | 7.0589 | 0.00 |
| 01/09/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 399 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 361 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 442 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 205 | 0 | 0 | 0 | 14,286.00 |
| 01/09/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 82 | 0 | 0 | 0 | 6,757.00 |
| 01/09/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 420 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 30 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 143 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 49 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 37 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 01/09/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/09/2011 | GOVI On 03-November-11 | | | GOVI | 376.08 | 373.7190 | 376.0840 | 373.7190 | 161.00 |
| 01/09/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 190840 | 17 | 19 | 17 | 0.00 |
| 01/09/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 190740 | 17 | 19 | 17 | 0.00 |
| 01/09/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 190940 | 17 | 19 | 17 | 0.00 |
| 01/09/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | GOVI On 02-February-12 | | | GOVI | 381.82 | 379.4060 | 381.8180 | 379.4060 | 0.00 |
| 01/09/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 128180 | 10 | 13 | 10 | 0.00 |
| 01/09/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 128080 | 10 | 13 | 10 | 0.00 |
| 01/09/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 128280 | 10 | 13 | 10 | 0.00 |
| 01/09/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/09/2011 | IGOV On 03-November-11 | | | Index Future | 163.30 | 163.3220 | 163.2980 | 163.3220 | 79.00 |
| 01/09/2011 | IGOV On 02-February-12 | | | Index Future | 165.79 | 165.8070 | 165.7870 | 165.8070 | 0.00 |
| 01/09/2011 | ILBI On 02-February-12 | | | Index Future | 448.82 | 448.6770 | 448.8230 | 448.6770 | 88.00 |
| 01/09/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 01/09/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 01/09/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 01/09/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 01/09/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 01/09/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.53 | 94.4700 | 94.4700 | 94.4700 | 16,389.00 |
| 01/09/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.44 | 94.5200 | 94.5600 | 94.5200 | 1,000.00 |
| 01/09/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.37 | 94.6100 | 94.6300 | 94.6100 | 1,000.00 |
| 01/09/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.26 | 94.6900 | 94.7400 | 94.6900 | 5,541.00 |
| 01/09/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.22 | 94.7100 | 94.7800 | 94.7100 | 0.00 |
| 01/09/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.21 | 94.7300 | 94.7900 | 94.7300 | 0.00 |
| 01/09/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.19 | 94.7400 | 94.8100 | 94.7400 | 1,340.00 |
| 01/09/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.24 | 94.6800 | 94.7600 | 94.6800 | 2,890.00 |
| 01/09/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.35 | 94.5300 | 94.6500 | 94.5300 | 44,760.00 |
| 01/09/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.51 | 94.3600 | 94.4900 | 94.3600 | 990.00 |
| 01/09/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.74 | 94.1300 | 94.2600 | 94.1300 | 790.00 |
| 01/09/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.98 | 93.9000 | 94.0200 | 93.9000 | 1,250.00 |
| 01/09/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/09/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/09/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 01/09/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | OTH1 On 03-November-11 | | | Index Future | 371.82 | 368.6650 | 371.8230 | 368.6650 | 0.00 |
| 01/09/2011 | OTH1 On 02-February-12 | | | Index Future | 377.49 | 374.2750 | 377.4920 | 374.2750 | 0.00 |
| 01/09/2011 | R157 On 03-November-11 | | | Bond Future | 6.43 | 125.3168 | 125.7587 | 125.3168 | 15,490.00 |
| 01/09/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 6757 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 6937 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 6578 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 886 | 1 | 1 | 1 | 1,200.00 |
| 01/09/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 4216 | 4 | 4 | 4 | 0.00 |
| 01/09/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 2231 | 2 | 2 | 2 | 400.00 |
| 01/09/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 2581 | 2 | 3 | 2 | 0.00 |
| 01/09/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 42 | 0 | 0 | 0 | 400.00 |
| 01/09/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 4 | 0 | 0 | 0 | 1,200.00 |
| 01/09/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 433 | 1 | 0 | 1 | 0.00 |
| 01/09/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R157 On 02-February-12 | | | Bond Future | 6.46 | 127.2223 | 127.6748 | 127.2223 | 0.00 |
| 01/09/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 7093 | 7 | 7 | 7 | 0.00 |
| 01/09/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 7258 | 7 | 7 | 7 | 0.00 |
| 01/09/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 6927 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 438 | 0 | 0 | 0 | 130.00 |
| 01/09/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 2471 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 1256 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 922 | 1 | 1 | 1 | 130.00 |
| 01/09/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2097 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 360 | 0 | 0 | 0 | 130.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R157 On 03-May-12 | | | Bond Future | 6.50 | 122.3277 | 122.7622 | 122.3277 | 0.00 |
| 01/09/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 5784 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5634 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 5935 | 6 | 6 | 6 | 0.00 |
| 01/09/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R157 On 02-August-12 | | | Bond Future | 6.54 | 124.1425 | 124.5941 | 124.1425 | 0.00 |
| 01/09/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 4745 | 4 | 5 | 4 | 0.00 |
| 01/09/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4616 | 4 | 5 | 4 | 0.00 |
| 01/09/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 4875 | 4 | 5 | 4 | 0.00 |
| 01/09/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 296 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 333 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | | | Bond Future | 8.04 | 124.1738 | 125.3417 | 124.1738 | 24,731.00 |
| 01/09/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 9179 | 8 | 9 | 8 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 9606 | 8 | 10 | 8 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 8753 | 8 | 9 | 8 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 7069 | 6 | 7 | 6 | 5,600.00 |
| 01/09/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 2407 | 2 | 2 | 2 | 1,275.00 |
| 01/09/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 3971 | 3 | 4 | 3 | 425.00 |
| 01/09/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 5454 | 5 | 5 | 5 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 10033 | 9 | 10 | 9 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 1091 | 0 | 1 | 0 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 1895 | 0 | 2 | 0 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 2987 | 0 | 3 | 0 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 1368 | 0 | 1 | 0 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 2255 | 0 | 2 | 0 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 64 | 0 | 0 | 0 | 1,275.00 |
| 01/09/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 3476 | 0 | 3 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 483 | 1 | 0 | 1 | 425.00 |
| 01/09/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 899 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 1772 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 244 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 95 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R186 On 02-February-12 | | | Bond Future | 8.09 | 120.7692 | 121.9563 | 120.7692 | 2,501.00 |
| 01/09/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 9263 | 8 | 9 | 8 | 0.00 |
| 01/09/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 9633 | 9 | 10 | 9 | 0.00 |
| 01/09/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 8897 | 8 | 9 | 8 | 0.00 |
| 01/09/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 903 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 757 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 826 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R186 On 03-May-12 | | | Bond Future | 8.16 | 122.5918 | 123.7675 | 122.5918 | 0.00 |
| 01/09/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 9450 | 9 | 9 | 9 | 0.00 |
| 01/09/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 9784 | 9 | 10 | 9 | 0.00 |
| 01/09/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 9118 | 8 | 9 | 8 | 0.00 |
| 01/09/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 1821 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 1613 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 1714 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R186 On 02-August-12 | | | Bond Future | 8.22 | 119.1207 | 120.3314 | 119.1207 | 0.00 |
| 01/09/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 7861 | 7 | 8 | 7 | 0.00 |
| 01/09/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 8165 | 7 | 8 | 7 | 0.00 |
| 01/09/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 7565 | 7 | 8 | 7 | 0.00 |
| 01/09/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3166 | 4 | 3 | 4 | 0.00 |
| 01/09/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 2875 | 3 | 3 | 3 | 0.00 |
| 01/09/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3015 | 3 | 3 | 3 | 0.00 |
| 01/09/2011 | R189 On 03-November-11 | | | Bond Future | 213.84 | 213.8490 | 213.8393 | 213.8490 | 0.00 |
| 01/09/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1839 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 1889 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1789 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R197 On 03-November-11 | | | Bond Future | 245.99 | 245.9867 | 245.9871 | 245.9867 | 183.00 |
| 01/09/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 7487 | 7 | 7 | 7 | 0.00 |
| 01/09/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 7437 | 7 | 7 | 7 | 0.00 |
| 01/09/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 7537 | 8 | 8 | 8 | 0.00 |
| 01/09/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R201 On 03-November-11 | | | Bond Future | 6.13 | 110.3909 | 110.6830 | 110.3909 | 1,348.00 |
| 01/09/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 5318 | 5 | 5 | 5 | 0.00 |
| 01/09/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 5180 | 5 | 5 | 5 | 0.00 |
| 01/09/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5455 | 5 | 5 | 5 | 0.00 |
| 01/09/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R201 On 02-February-12 | | | Bond Future | 6.12 | 107.6598 | 107.9596 | 107.6598 | 0.00 |
| 01/09/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5577 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5451 | 5 | 5 | 5 | 0.00 |
| 01/09/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5703 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R201 On 03-May-12 | | | Bond Future | 6.13 | 109.2802 | 109.5601 | 109.2802 | 0.00 |
| 01/09/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 3989 | 4 | 4 | 4 | 0.00 |
| 01/09/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3876 | 4 | 4 | 4 | 0.00 |
| 01/09/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4101 | 4 | 4 | 4 | 0.00 |
| 01/09/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R201 On 02-August-12 | | | Bond Future | 6.14 | 106.4935 | 106.7885 | 106.4935 | 0.00 |
| 01/09/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3207 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3109 | 3 | 3 | 3 | 0.00 |
| 01/09/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3305 | 3 | 3 | 3 | 0.00 |
| 01/09/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 187 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 208 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 197 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R202 On 03-November-11 | | | Bond Future | 185.96 | 185.9568 | 185.9574 | 185.9568 | 26,816.00 |
| 01/09/2011 | R202 On 03-November-11 | 0.50 | Call | Bond Future | 185457 | 185 | 185 | 185 | 0.00 |
| 01/09/2011 | R202 On 03-November-11 | 0.55 | Call | Bond Future | 185407 | 185 | 185 | 185 | 0.00 |
| 01/09/2011 | R202 On 03-November-11 | 0.45 | Call | Bond Future | 185507 | 186 | 186 | 186 | 0.00 |
| 01/09/2011 | R202 On 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R202 On 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R202 On 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R202 On 02-February-12 | | | Bond Future | 186.13 | 186.1221 | 186.1277 | 186.1221 | 0.00 |
| 01/09/2011 | R202 On 02-February-12 | 177.00 | Call | Bond Future | 9128 | 9 | 9 | 9 | 0.00 |
| 01/09/2011 | R202 On 02-February-12 | 177.05 | Call | Bond Future | 9078 | 9 | 9 | 9 | 0.00 |
| 01/09/2011 | R202 On 02-February-12 | 176.95 | Call | Bond Future | 9178 | 9 | 9 | 9 | 0.00 |
| 01/09/2011 | R202 On 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R202 On 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R202 On 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R203 On 03-November-11 | | | Bond Future | 7.32 | 105.0430 | 105.5907 | 105.0430 | 2,077.00 |
| 01/09/2011 | R203 On 03-November-11 | 8.50 | Call | Bond Future | 5526 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R203 On 03-November-11 | 8.55 | Call | Bond Future | 5749 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R203 On 03-November-11 | 8.45 | Call | Bond Future | 5302 | 5 | 5 | 5 | 0.00 |
| 01/09/2011 | R203 On 03-November-11 | 8.45 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R203 On 03-November-11 | 8.55 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R203 On 03-November-11 | 8.50 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R203 On 02-February-12 | | | Bond Future | 7.38 | 106.6399 | 107.1984 | 106.6399 | 0.00 |
| 01/09/2011 | R203 On 02-February-12 | 8.75 | Call | Bond Future | 6220 | 6 | 6 | 6 | 0.00 |
| 01/09/2011 | R203 On 02-February-12 | 8.80 | Call | Bond Future | 6424 | 6 | 6 | 6 | 0.00 |
| 01/09/2011 | R203 On 02-February-12 | 8.70 | Call | Bond Future | 6018 | 6 | 6 | 6 | 0.00 |
| 01/09/2011 | R203 On 02-February-12 | 8.70 | Put | Bond Future | 129 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R203 On 02-February-12 | 8.80 | Put | Bond Future | 106 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R203 On 02-February-12 | 8.75 | Put | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R203 On 03-May-12 | | | Bond Future | 7.46 | 104.0853 | 104.6298 | 104.0853 | 0.00 |
| 01/09/2011 | R203 On 03-May-12 | 8.75 | Call | Bond Future | 5876 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R203 On 03-May-12 | 8.80 | Call | Bond Future | 6060 | 6 | 6 | 6 | 0.00 |
| 01/09/2011 | R203 On 03-May-12 | 8.70 | Call | Bond Future | 5694 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R203 On 03-May-12 | 8.70 | Put | Bond Future | 363 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 337 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R203 On 02-August-12 | | | Bond Future | 7.54 | 105.6294 | 106.1928 | 105.6294 | 0.00 |
| 01/09/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 4654 | 4 | 5 | 4 | 0.00 |
| 01/09/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 4490 | 4 | 4 | 4 | 0.00 |
| 01/09/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 4821 | 4 | 5 | 4 | 0.00 |
| 01/09/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 644 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 718 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 679 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R204 On 03-November-11 | | | Bond Future | 7.55 | 104.9130 | 105.4789 | 104.9130 | 2,782.00 |
| 01/09/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 6356 | 6 | 6 | 6 | 0.00 |
| 01/09/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 6104 | 6 | 6 | 6 | 0.00 |
| 01/09/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 6608 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R204 On 02-February-12 | | | Bond Future | 7.62 | 102.4793 | 103.0541 | 102.4793 | 0.00 |
| 01/09/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7190 | 7 | 7 | 7 | 0.00 |
| 01/09/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 6960 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 7421 | 7 | 7 | 7 | 0.00 |
| 01/09/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R204 On 03-May-12 | | | Bond Future | 7.70 | 104.0177 | 104.5837 | 104.0177 | 0.00 |
| 01/09/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 5886 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 5686 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6087 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 575 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 658 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 616 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R204 On 02-August-12 | | | Bond Future | 7.78 | 101.5305 | 102.1168 | 101.5305 | 0.00 |
| 01/09/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 4646 | 4 | 5 | 4 | 0.00 |
| 01/09/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 4828 | 4 | 5 | 4 | 0.00 |
| 01/09/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 4468 | 4 | 4 | 4 | 0.00 |
| 01/09/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1180 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1063 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1119 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R206 On 03-November-11 | | | Bond Future | 5.85 | 105.5309 | 105.6838 | 105.5309 | 12,577.00 |
| 01/09/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3830 | 4 | 4 | 4 | 0.00 |
| 01/09/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3929 | 4 | 4 | 4 | 0.00 |
| 01/09/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3731 | 4 | 4 | 4 | 0.00 |
| 01/09/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R206 On 02-February-12 | | | Bond Future | 5.81 | 103.3728 | 103.5294 | 103.3728 | 0.00 |
| 01/09/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3946 | 4 | 4 | 4 | 0.00 |
| 01/09/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 4034 | 4 | 4 | 4 | 0.00 |
| 01/09/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3859 | 4 | 4 | 4 | 0.00 |
| 01/09/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R206 On 03-May-12 | | | Bond Future | 5.78 | 104.9294 | 105.0667 | 104.9294 | 0.00 |
| 01/09/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2780 | 3 | 3 | 3 | 0.00 |
| 01/09/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2855 | 3 | 3 | 3 | 0.00 |
| 01/09/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2707 | 3 | 3 | 3 | 0.00 |
| 01/09/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R206 On 02-August-12 | | | Bond Future | 5.73 | 102.7216 | 102.8710 | 102.7216 | 0.00 |
| 01/09/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2167 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2106 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2229 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R207 On 03-November-11 | | | Bond Future | 7.75 | 98.6723 | 99.3036 | 98.6723 | 8,599.00 |
| 01/09/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 5703 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 5969 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 5438 | 5 | 5 | 5 | 0.00 |
| 01/09/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 1626 | 1 | 2 | 1 | 2,000.00 |
| 01/09/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 2662 | 2 | 3 | 2 | 0.00 |
| 01/09/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 3622 | 3 | 4 | 3 | 0.00 |
| 01/09/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 240 | 0 | 0 | 0 | 900.00 |
| 01/09/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 1124 | 1 | 1 | 1 | 300.00 |
| 01/09/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 1814 | 1 | 2 | 1 | 0.00 |
| 01/09/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 3874 | 3 | 4 | 3 | 0.00 |
| 01/09/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 129 | 0 | 0 | 0 | 900.00 |
| 01/09/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 626 | 1 | 1 | 1 | 300.00 |
| 01/09/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 157 | 0 | 0 | 0 | 2,000.00 |
| 01/09/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 2903 | 3 | 3 | 3 | 0.00 |
| 01/09/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 327 | 0 | 0 | 0 | 2,000.00 |
| 01/09/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 727 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R207 On 02-February-12 | | | Bond Future | 7.81 | 96.5350 | 97.1780 | 96.5350 | 0.00 |
| 01/09/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 6743 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 6505 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 6981 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 215 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 262 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 238 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R207 On 03-May-12 | | | Bond Future | 7.89 | 97.9868 | 98.6230 | 97.9868 | 0.00 |
| 01/09/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 5523 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 5320 | 5 | 5 | 5 | 0.00 |
| 01/09/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 5729 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 830 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 944 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 885 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R207 On 02-August-12 | | | Bond Future | 7.97 | 95.8027 | 96.4578 | 95.8027 | 0.00 |
| 01/09/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 5231 | 5 | 5 | 5 | 0.00 |
| 01/09/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 5428 | 5 | 5 | 5 | 0.00 |
| 01/09/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 5037 | 5 | 5 | 5 | 0.00 |
| 01/09/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1204 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1084 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1142 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R208 On 03-November-11 | | | Bond Future | 7.77 | 93.2380 | 93.9773 | 93.2380 | 7,301.00 |
| 01/09/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 5943 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 6224 | 6 | 6 | 6 | 0.00 |
| 01/09/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 5662 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 1857 | 1 | 2 | 1 | 1,995.00 |
| 01/09/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 2981 | 2 | 3 | 2 | 665.00 |
| 01/09/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 4010 | 3 | 4 | 3 | 0.00 |
| 01/09/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 6787 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 21 | 0 | 0 | 0 | 1,995.00 |
| 01/09/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 166 | 0 | 0 | 0 | 665.00 |
| 01/09/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 341 | 1 | 0 | 1 | 0.00 |
| 01/09/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 751 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R208 On 02-February-12 | | | Bond Future | 7.83 | 94.6584 | 95.4119 | 94.6584 | 0.00 |
| 01/09/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 7126 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 7379 | 7 | 7 | 7 | 0.00 |
| 01/09/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 6874 | 6 | 7 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 301 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 247 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 273 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R208 On 03-May-12 | | | Bond Future | 7.90 | 92.6861 | 93.4339 | 92.6861 | 0.00 |
| 01/09/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7007 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7238 | 7 | 7 | 7 | 0.00 |
| 01/09/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 6777 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 731 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 642 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 686 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R208 On 02-August-12 | | | Bond Future | 7.97 | 94.0630 | 94.8277 | 94.0630 | 0.00 |
| 01/09/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 5651 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 5441 | 5 | 5 | 5 | 0.00 |
| 01/09/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 5865 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1168 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1296 | 2 | 1 | 2 | 0.00 |
| 01/09/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1229 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R209 On 03-November-11 | | | Bond Future | 8.33 | 78.0101 | 79.1388 | 78.0101 | 1,454.00 |
| 01/09/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 4033 | 3 | 4 | 3 | 0.00 |
| 01/09/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 3721 | 3 | 4 | 3 | 0.00 |
| 01/09/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 4353 | 3 | 4 | 3 | 0.00 |
| 01/09/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 438 | 1 | 0 | 1 | 0.00 |
| 01/09/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 604 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 515 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R209 On 02-February-12 | | | Bond Future | 8.37 | 79.2000 | 80.3421 | 79.2000 | 0.00 |
| 01/09/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 6151 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 5865 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 6442 | 6 | 6 | 6 | 0.00 |
| 01/09/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1017 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1204 | 2 | 1 | 2 | 0.00 |
| 01/09/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1106 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | R209 On 03-May-12 | | | Bond Future | 8.43 | 77.2443 | 78.3901 | 77.2443 | 0.00 |
| 01/09/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 6512 | 6 | 7 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 6250 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 6778 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 1818 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2053 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 1932 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R209 On 02-August-12 | | | Bond Future | 8.48 | 78.3913 | 79.5651 | 78.3913 | 0.00 |
| 01/09/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 7955 | 7 | 8 | 7 | 0.00 |
| 01/09/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 8225 | 7 | 8 | 7 | 0.00 |
| 01/09/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 7691 | 7 | 8 | 7 | 0.00 |
| 01/09/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2071 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 1874 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 1968 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R210 On 03-November-11 | | | Bond Future | 137.44 | 137.4363 | 137.4365 | 137.4363 | 600.00 |
| 01/09/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 6437 | 6 | 6 | 6 | 0.00 |
| 01/09/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 6487 | 6 | 6 | 6 | 0.00 |
| 01/09/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 6387 | 6 | 6 | 6 | 0.00 |
| 01/09/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R211 On 03-November-11 | | | Bond Future | 112.52 | 112.5258 | 112.5236 | 112.5258 | 529.00 |
| 01/09/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111274 | 111 | 111 | 111 | 0.00 |
| 01/09/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111324 | 111 | 111 | 111 | 0.00 |
| 01/09/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111224 | 111 | 111 | 111 | 0.00 |
| 01/09/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R211 On 02-February-12 | | | Bond Future | 112.90 | 112.9003 | 112.9015 | 112.9003 | 0.00 |
| 01/09/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2401 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2351 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2451 | 2 | 2 | 2 | 0.00 |
| 01/09/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R212 On 03-November-11 | | | Bond Future | 111.41 | 111.7148 | 111.4130 | 111.7148 | 2,667.00 |
| 01/09/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 108913 | 109 | 109 | 109 | 0.00 |
| 01/09/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 108863 | 109 | 109 | 109 | 0.00 |
| 01/09/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108963 | 109 | 109 | 109 | 0.00 |
| 01/09/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R212 On 02-February-12 | | | Bond Future | 111.64 | 111.9465 | 111.6433 | 111.9465 | 0.00 |
| 01/09/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 3143 | 3 | 3 | 3 | 0.00 |
| 01/09/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3193 | 3 | 3 | 3 | 0.00 |
| 01/09/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 3093 | 3 | 3 | 3 | 0.00 |
| 01/09/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R213 On 03-November-11 | | | Bond Future | 8.33 | 87.6031 | 88.6533 | 87.6031 | 0.00 |
| 01/09/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 3510 | 2 | 4 | 2 | 0.00 |
| 01/09/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 3913 | 3 | 4 | 3 | 0.00 |
| 01/09/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 3103 | 2 | 3 | 2 | 0.00 |
| 01/09/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R213 On 02-February-12 | | | Bond Future | 8.39 | 88.9422 | 90.0041 | 88.9422 | 0.00 |
| 01/09/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 4989 | 4 | 5 | 4 | 0.00 |
| 01/09/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 5377 | 4 | 5 | 4 | 0.00 |
| 01/09/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 4599 | 4 | 5 | 4 | 0.00 |
| 01/09/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R213 On 03-May-12 | | | Bond Future | 8.45 | 86.7334 | 87.7984 | 86.7334 | 0.00 |
| 01/09/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 6378 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 6002 | 5 | 6 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 6751 | 6 | 7 | 6 | 0.00 |
| 01/09/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R213 On 02-August-12 | | | Bond Future | 8.51 | 88.0200 | 89.1120 | 88.0200 | 0.00 |
| 01/09/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 5860 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 6232 | 5 | 6 | 5 | 0.00 |
| 01/09/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 5486 | 4 | 5 | 4 | 0.00 |
| 01/09/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 01/09/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 01/09/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 01/09/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 01/09/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 01/09/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 01/09/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 01/09/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/09/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/09/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 01/09/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |
| 02/09/2011 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | AL7T On 03-November-11 | | | Index Future | 411.31 | 409.2640 | 411.3100 | 409.2640 | 16.00 |
| 02/09/2011 | AL7T On 02-February-12 | | | Index Future | 417.58 | 415.5030 | 417.5810 | 415.5030 | 0.00 |
| 02/09/2011 | ALBI On 03-November-11 | | | Index Future | 377.29 | 375.4840 | 377.2910 | 375.4840 | 1,617.00 |
| 02/09/2011 | ALBI On 02-February-12 | | | Index Future | 383.04 | 381.2090 | 383.0440 | 381.2090 | 0.00 |
| 02/09/2011 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/09/2011 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | CAAD On 19-September-11 | | | Can-Do Future | 0.00 | 0.0045 | 0.0022 | 0.0045 | 22,388.00 |
| 02/09/2011 | CAAE On 19-September-11 | | | Can-Do Future | 0.22 | 0.1792 | 0.2219 | 0.1792 | 21,898.00 |
| 02/09/2011 | CAAG On 24-October-11 | | | Can-Do Future | 7.12 | 7.0621 | 7.1223 | 7.0621 | 0.00 |
| 02/09/2011 | CAAG On 24-October-11 | 6.70 | Call | Can-Do Future | 450 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | CAAG On 24-October-11 | 6.75 | Call | Can-Do Future | 408 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | CAAG On 24-October-11 | 6.65 | Call | Can-Do Future | 494 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | CAAG On 24-October-11 | 7.00 | Call | Can-Do Future | 237 | 0 | 0 | 0 | 14,286.00 |
| 02/09/2011 | CAAG On 24-October-11 | 7.40 | Call | Can-Do Future | 94 | 0 | 0 | 0 | 6,757.00 |
| 02/09/2011 | CAAG On 24-October-11 | 7.40 | Put | Can-Do Future | 372 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | CAAG On 24-October-11 | 6.65 | Put | Can-Do Future | 22 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | CAAG On 24-October-11 | 7.00 | Put | Can-Do Future | 115 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | CAAG On 24-October-11 | 6.75 | Put | Can-Do Future | 36 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | CAAG On 24-October-11 | 6.70 | Put | Can-Do Future | 28 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | CRD1 On 03-November-11 | | | Index Future | 165.58 | 165.0850 | 165.5830 | 165.0850 | 0.00 |
| 02/09/2011 | CRD1 On 02-February-12 | | | Index Future | 167.80 | 167.2950 | 167.8020 | 167.2950 | 0.00 |
| 02/09/2011 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2011 | GOVI On 03-November-11 | | | GOVI | 377.78 | 376.0840 | 377.7780 | 376.0840 | 162.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | GOVI On 03-November-11 | 357.00 | Call | GOVI | 207780 | 19 | 21 | 19 | 0.00 |
| 02/09/2011 | GOVI On 03-November-11 | 357.01 | Call | GOVI | 207680 | 19 | 21 | 19 | 0.00 |
| 02/09/2011 | GOVI On 03-November-11 | 356.99 | Call | GOVI | 207880 | 19 | 21 | 19 | 0.00 |
| 02/09/2011 | GOVI On 03-November-11 | 356.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | GOVI On 03-November-11 | 357.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | GOVI On 03-November-11 | 357.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | GOVI On 02-February-12 | | | GOVI | 383.54 | 381.8180 | 383.5380 | 381.8180 | 0.00 |
| 02/09/2011 | GOVI On 02-February-12 | 369.00 | Call | GOVI | 145380 | 13 | 15 | 13 | 0.00 |
| 02/09/2011 | GOVI On 02-February-12 | 369.01 | Call | GOVI | 145280 | 13 | 15 | 13 | 0.00 |
| 02/09/2011 | GOVI On 02-February-12 | 368.99 | Call | GOVI | 145480 | 13 | 15 | 13 | 0.00 |
| 02/09/2011 | GOVI On 02-February-12 | 368.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | GOVI On 02-February-12 | 369.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | GOVI On 02-February-12 | 369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/09/2011 | IGOV On 03-November-11 | | | Index Future | 163.41 | 163.2980 | 163.4140 | 163.2980 | 77.00 |
| 02/09/2011 | IGOV On 02-February-12 | | | Index Future | 165.91 | 165.7870 | 165.9050 | 165.7870 | 0.00 |
| 02/09/2011 | ILBI On 02-February-12 | | | Index Future | 448.77 | 448.8230 | 448.7660 | 448.8230 | 88.00 |
| 02/09/2011 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 02/09/2011 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 02/09/2011 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 02/09/2011 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 02/09/2011 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 02/09/2011 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 02/09/2011 | JBAF On 21-September-11 | | | Jibar Tradeable Future | 5.53 | 94.4700 | 94.4700 | 94.4700 | 16,389.00 |
| 02/09/2011 | JBAF On 19-October-11 | | | Jibar Tradeable Future | 5.43 | 94.5600 | 94.5700 | 94.5600 | 1,000.00 |
| 02/09/2011 | JBAF On 16-November-11 | | | Jibar Tradeable Future | 5.37 | 94.6300 | 94.6300 | 94.6300 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | JBAF On 21-December-11 | | | Jibar Tradeable Future | 5.25 | 94.7400 | 94.7500 | 94.7400 | 5,541.00 |
| 02/09/2011 | JBAF On 18-January-12 | | | Jibar Tradeable Future | 5.21 | 94.7800 | 94.7900 | 94.7800 | 0.00 |
| 02/09/2011 | JBAF On 15-February-12 | | | Jibar Tradeable Future | 5.19 | 94.7900 | 94.8100 | 94.7900 | 0.00 |
| 02/09/2011 | JBAF On 20-March-12 | | | Jibar Tradeable Future | 5.17 | 94.8100 | 94.8300 | 94.8100 | 1,340.00 |
| 02/09/2011 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.19 | 94.7600 | 94.8100 | 94.7600 | 2,890.00 |
| 02/09/2011 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.25 | 94.6500 | 94.7500 | 94.6500 | 44,760.00 |
| 02/09/2011 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.41 | 94.4900 | 94.5900 | 94.4900 | 990.00 |
| 02/09/2011 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.63 | 94.2600 | 94.3700 | 94.2600 | 790.00 |
| 02/09/2011 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.87 | 94.0200 | 94.1300 | 94.0200 | 1,250.00 |
| 02/09/2011 | JN02 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/09/2011 | JN02 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN02 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN02 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN02 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN02 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN02 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN05 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/09/2011 | JN05 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN05 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN05 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN05 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN05 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN05 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN10 On 03-November-11 | | | JNOTE | 7.50 | 7.5000 | 7.5000 | 7.5000 | 0.00 |
| 02/09/2011 | JN10 On 03-November-11 | 7.50 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN10 On 03-November-11 | 7.75 | Call | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN10 On 03-November-11 | 7.25 | Call | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN10 On 03-November-11 | 7.25 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN10 On 03-November-11 | 7.75 | Put | JNOTE | 250000 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | JN10 On 03-November-11 | 7.50 | Put | JNOTE | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | OTH1 On 03-November-11 | | | Index Future | 374.22 | 371.8230 | 374.2200 | 371.8230 | 0.00 |
| 02/09/2011 | OTH1 On 02-February-12 | | | Index Future | 379.93 | 377.4920 | 379.9250 | 377.4920 | 0.00 |
| 02/09/2011 | R157 On 03-November-11 | | | Bond Future | 6.39 | 125.7587 | 125.9244 | 125.7587 | 15,333.00 |
| 02/09/2011 | R157 On 03-November-11 | 8.25 | Call | Bond Future | 6924 | 7 | 7 | 7 | 0.00 |
| 02/09/2011 | R157 On 03-November-11 | 8.30 | Call | Bond Future | 7103 | 7 | 7 | 7 | 0.00 |
| 02/09/2011 | R157 On 03-November-11 | 8.20 | Call | Bond Future | 6744 | 7 | 7 | 7 | 0.00 |
| 02/09/2011 | R157 On 03-November-11 | 6.55 | Call | Bond Future | 1174 | 1 | 1 | 1 | 1,200.00 |
| 02/09/2011 | R157 On 03-November-11 | 7.00 | Call | Bond Future | 2471 | 2 | 2 | 2 | 400.00 |
| 02/09/2011 | R157 On 03-November-11 | 7.10 | Call | Bond Future | 2805 | 3 | 3 | 3 | 0.00 |
| 02/09/2011 | R157 On 03-November-11 | 7.55 | Call | Bond Future | 4394 | 4 | 4 | 4 | 0.00 |
| 02/09/2011 | R157 On 03-November-11 | 7.55 | Put | Bond Future | 16 | 0 | 0 | 0 | 1,200.00 |
| 02/09/2011 | R157 On 03-November-11 | 7.10 | Put | Bond Future | 100 | 0 | 0 | 0 | 400.00 |
| 02/09/2011 | R157 On 03-November-11 | 7.00 | Put | Bond Future | 142 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R157 On 03-November-11 | 8.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R157 On 03-November-11 | 6.55 | Put | Bond Future | 555 | 0 | 1 | 0 | 0.00 |
| 02/09/2011 | R157 On 03-November-11 | 8.30 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R157 On 03-November-11 | 8.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R157 On 02-February-12 | | | Bond Future | 6.41 | 127.6748 | 127.8442 | 127.6748 | 0.00 |
| 02/09/2011 | R157 On 02-February-12 | 8.50 | Call | Bond Future | 7289 | 7 | 7 | 7 | 0.00 |
| 02/09/2011 | R157 On 02-February-12 | 8.55 | Call | Bond Future | 7452 | 7 | 7 | 7 | 0.00 |
| 02/09/2011 | R157 On 02-February-12 | 8.45 | Call | Bond Future | 7126 | 7 | 7 | 7 | 0.00 |
| 02/09/2011 | R157 On 02-February-12 | 6.55 | Call | Bond Future | 1670 | 1 | 2 | 1 | 0.00 |
| 02/09/2011 | R157 On 02-February-12 | 6.00 | Call | Bond Future | 769 | 0 | 1 | 0 | 130.00 |
| 02/09/2011 | R157 On 02-February-12 | 7.05 | Call | Bond Future | 2845 | 2 | 3 | 2 | 0.00 |
| 02/09/2011 | R157 On 02-February-12 | 7.05 | Put | Bond Future | 564 | 0 | 1 | 0 | 130.00 |
| 02/09/2011 | R157 On 02-February-12 | 6.55 | Put | Bond Future | 1166 | 1 | 1 | 1 | 130.00 |
| 02/09/2011 | R157 On 02-February-12 | 6.00 | Put | Bond Future | 2259 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R157 On 02-February-12 | 8.45 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R157 On 02-February-12 | 8.55 | Put | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R157 On 02-February-12 | 8.50 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R157 On 03-May-12 | | | Bond Future | 6.45 | 122.7622 | 122.9298 | 122.7622 | 0.00 |
| 02/09/2011 | R157 On 03-May-12 | 8.25 | Call | Bond Future | 6034 | 6 | 6 | 6 | 0.00 |
| 02/09/2011 | R157 On 03-May-12 | 8.20 | Call | Bond Future | 5889 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R157 On 03-May-12 | 8.30 | Call | Bond Future | 6180 | 6 | 6 | 6 | 0.00 |
| 02/09/2011 | R157 On 03-May-12 | 8.30 | Put | Bond Future | 156 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R157 On 03-May-12 | 8.20 | Put | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R157 On 03-May-12 | 8.25 | Put | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R157 On 02-August-12 | | | Bond Future | 6.48 | 124.5941 | 124.7648 | 124.5941 | 0.00 |
| 02/09/2011 | R157 On 02-August-12 | 8.00 | Call | Bond Future | 5103 | 5 | 5 | 5 | 0.00 |
| 02/09/2011 | R157 On 02-August-12 | 7.95 | Call | Bond Future | 4980 | 5 | 5 | 5 | 0.00 |
| 02/09/2011 | R157 On 02-August-12 | 8.05 | Call | Bond Future | 5227 | 5 | 5 | 5 | 0.00 |
| 02/09/2011 | R157 On 02-August-12 | 8.05 | Put | Bond Future | 477 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R157 On 02-August-12 | 7.95 | Put | Bond Future | 526 | 0 | 1 | 0 | 0.00 |
| 02/09/2011 | R157 On 02-August-12 | 8.00 | Put | Bond Future | 501 | 0 | 1 | 0 | 0.00 |
| 02/09/2011 | R186 On 03-November-11 | | | Bond Future | 7.96 | 125.3417 | 126.0623 | 125.3417 | 24,385.00 |
| 02/09/2011 | R186 On 03-November-11 | 9.00 | Call | Bond Future | 9956 | 9 | 10 | 9 | 0.00 |
| 02/09/2011 | R186 On 03-November-11 | 9.05 | Call | Bond Future | 10376 | 10 | 10 | 10 | 0.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.95 | Call | Bond Future | 9537 | 9 | 10 | 9 | 0.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.75 | Call | Bond Future | 7883 | 7 | 8 | 7 | 5,600.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.10 | Call | Bond Future | 3219 | 2 | 3 | 2 | 1,275.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.35 | Call | Bond Future | 4823 | 4 | 5 | 4 | 425.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.55 | Call | Bond Future | 6295 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R186 On 03-November-11 | 9.10 | Call | Bond Future | 10797 | 10 | 11 | 10 | 0.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.20 | Call | Bond Future | 3824 | 3 | 4 | 3 | 0.00 |
| 02/09/2011 | R186 On 03-November-11 | 7.80 | Call | Bond Future | 1747 | 1 | 2 | 1 | 250.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.00 | Call | Bond Future | 2668 | 2 | 3 | 2 | 0.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.00 | Put | Bond Future | 2307 | 2 | 2 | 2 | 250.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.20 | Put | Bond Future | 1485 | 1 | 1 | 1 | 250.00 |
| 02/09/2011 | R186 On 03-November-11 | 9.10 | Put | Bond Future | 108 | 0 | 0 | 0 | 1,275.00 |
| 02/09/2011 | R186 On 03-November-11 | 7.80 | Put | Bond Future | 3412 | 3 | 3 | 3 | 0.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.55 | Put | Bond Future | 604 | 0 | 1 | 0 | 425.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.35 | Put | Bond Future | 1030 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.10 | Put | Bond Future | 1863 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.95 | Put | Bond Future | 179 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R186 On 03-November-11 | 8.75 | Put | Bond Future | 337 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R186 On 03-November-11 | 9.05 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R186 On 03-November-11 | 9.00 | Put | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R186 On 02-February-12 | | | Bond Future | 8.02 | 121.9563 | 122.6945 | 121.9563 | 2,501.00 |
| 02/09/2011 | R186 On 02-February-12 | 9.00 | Call | Bond Future | 10233 | 9 | 10 | 9 | 0.00 |
| 02/09/2011 | R186 On 02-February-12 | 8.95 | Call | Bond Future | 9875 | 9 | 10 | 9 | 0.00 |
| 02/09/2011 | R186 On 02-February-12 | 9.05 | Call | Bond Future | 10594 | 10 | 11 | 10 | 0.00 |
| 02/09/2011 | R186 On 02-February-12 | 9.05 | Put | Bond Future | 979 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R186 On 02-February-12 | 8.95 | Put | Bond Future | 1143 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R186 On 02-February-12 | 9.00 | Put | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R186 On 03-May-12 | | | Bond Future | 8.08 | 123.7675 | 124.5120 | 123.7675 | 0.00 |
| 02/09/2011 | R186 On 03-May-12 | 9.00 | Call | Bond Future | 10619 | 9 | 11 | 9 | 0.00 |
| 02/09/2011 | R186 On 03-May-12 | 9.05 | Call | Bond Future | 10943 | 10 | 11 | 10 | 0.00 |
| 02/09/2011 | R186 On 03-May-12 | 8.95 | Call | Bond Future | 10298 | 9 | 10 | 9 | 0.00 |
| 02/09/2011 | R186 On 03-May-12 | 8.95 | Put | Bond Future | 2256 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R186 On 03-May-12 | 9.05 | Put | Bond Future | 2027 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R186 On 03-May-12 | 9.00 | Put | Bond Future | 2139 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R186 On 02-August-12 | | | Bond Future | 8.14 | 120.3314 | 121.0817 | 120.3314 | 0.00 |
| 02/09/2011 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 9304 | 8 | 9 | 8 | 0.00 |
| 02/09/2011 | R186 On 02-August-12 | 8.80 | Call | Bond Future | 9593 | 8 | 10 | 8 | 0.00 |
| 02/09/2011 | R186 On 02-August-12 | 8.70 | Call | Bond Future | 9019 | 8 | 9 | 8 | 0.00 |
| 02/09/2011 | R186 On 02-August-12 | 8.70 | Put | Bond Future | 3870 | 3 | 4 | 3 | 0.00 |
| 02/09/2011 | R186 On 02-August-12 | 8.80 | Put | Bond Future | 3553 | 3 | 4 | 3 | 0.00 |
| 02/09/2011 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 3708 | 3 | 4 | 3 | 0.00 |
| 02/09/2011 | R189 On 03-November-11 | | | Bond Future | 213.97 | 213.8393 | 213.9681 | 213.8393 | 0.00 |
| 02/09/2011 | R189 On 03-November-11 | 212.00 | Call | Bond Future | 1968 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R189 On 03-November-11 | 211.95 | Call | Bond Future | 2018 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R189 On 03-November-11 | 212.05 | Call | Bond Future | 1918 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R189 On 03-November-11 | 212.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R189 On 03-November-11 | 211.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R189 On 03-November-11 | 212.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R197 On 03-November-11 | | | Bond Future | 245.77 | 245.9871 | 245.7673 | 245.9871 | 183.00 |
| 02/09/2011 | R197 On 03-November-11 | 238.50 | Call | Bond Future | 7267 | 7 | 7 | 7 | 0.00 |
| 02/09/2011 | R197 On 03-November-11 | 238.55 | Call | Bond Future | 7217 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R197 On 03-November-11 | 238.45 | Call | Bond Future | 7317 | 8 | 7 | 8 | 0.00 |
| 02/09/2011 | R197 On 03-November-11 | 238.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R197 On 03-November-11 | 238.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R197 On 03-November-11 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R201 On 03-November-11 | | | Bond Future | 6.09 | 110.6830 | 110.7767 | 110.6830 | 1,348.00 |
| 02/09/2011 | R201 On 03-November-11 | 8.00 | Call | Bond Future | 5411 | 5 | 5 | 5 | 0.00 |
| 02/09/2011 | R201 On 03-November-11 | 8.05 | Call | Bond Future | 5549 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R201 On 03-November-11 | 7.95 | Call | Bond Future | 5274 | 5 | 5 | 5 | 0.00 |
| 02/09/2011 | R201 On 03-November-11 | 7.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R201 On 03-November-11 | 8.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R201 On 03-November-11 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R201 On 02-February-12 | | | Bond Future | 6.09 | 107.9596 | 108.0544 | 107.9596 | 0.00 |
| 02/09/2011 | R201 On 02-February-12 | 8.25 | Call | Bond Future | 5671 | 6 | 6 | 6 | 0.00 |
| 02/09/2011 | R201 On 02-February-12 | 8.30 | Call | Bond Future | 5797 | 6 | 6 | 6 | 0.00 |
| 02/09/2011 | R201 On 02-February-12 | 8.20 | Call | Bond Future | 5545 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R201 On 02-February-12 | 8.20 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R201 On 02-February-12 | 8.30 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R201 On 02-February-12 | 8.25 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R201 On 03-May-12 | | | Bond Future | 6.09 | 109.5601 | 109.6570 | 109.5601 | 0.00 |
| 02/09/2011 | R201 On 03-May-12 | 7.75 | Call | Bond Future | 4096 | 4 | 4 | 4 | 0.00 |
| 02/09/2011 | R201 On 03-May-12 | 7.70 | Call | Bond Future | 3985 | 4 | 4 | 4 | 0.00 |
| 02/09/2011 | R201 On 03-May-12 | 7.80 | Call | Bond Future | 4207 | 4 | 4 | 4 | 0.00 |
| 02/09/2011 | R201 On 03-May-12 | 7.80 | Put | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R201 On 03-May-12 | 7.70 | Put | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R201 On 03-May-12 | 7.75 | Put | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R201 On 02-August-12 | | | Bond Future | 6.10 | 106.7885 | 106.8855 | 106.7885 | 0.00 |
| 02/09/2011 | R201 On 02-August-12 | 7.50 | Call | Bond Future | 3291 | 3 | 3 | 3 | 0.00 |
| 02/09/2011 | R201 On 02-August-12 | 7.45 | Call | Bond Future | 3196 | 3 | 3 | 3 | 0.00 |
| 02/09/2011 | R201 On 02-August-12 | 7.55 | Call | Bond Future | 3387 | 3 | 3 | 3 | 0.00 |
| 02/09/2011 | R201 On 02-August-12 | 7.55 | Put | Bond Future | 171 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R201 On 02-August-12 | 7.45 | Put | Bond Future | 198 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R201 On 02-August-12 | 7.50 | Put | Bond Future | 184 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R202 On | 03-November-11 | | | Bond Future | 186.56 | 185.9574 | 186.5640 | 185.9574 | 28,816.00 |
| 02/09/2011 | R202 On | 03-November-11 | 0.50 | Call | Bond Future | 186064 | 185 | 186 | 185 | 0.00 |
| 02/09/2011 | R202 On | 03-November-11 | 0.55 | Call | Bond Future | 186014 | 185 | 186 | 185 | 0.00 |
| 02/09/2011 | R202 On | 03-November-11 | 0.45 | Call | Bond Future | 186114 | 186 | 186 | 186 | 0.00 |
| 02/09/2011 | R202 On | 03-November-11 | 0.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R202 On | 03-November-11 | 0.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R202 On | 03-November-11 | 0.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R202 On | 02-February-12 | | | Bond Future | 186.74 | 186.1277 | 186.7438 | 186.1277 | 0.00 |
| 02/09/2011 | R202 On | 02-February-12 | 177.00 | Call | Bond Future | 9744 | 9 | 10 | 9 | 0.00 |
| 02/09/2011 | R202 On | 02-February-12 | 177.05 | Call | Bond Future | 9694 | 9 | 10 | 9 | 0.00 |
| 02/09/2011 | R202 On | 02-February-12 | 176.95 | Call | Bond Future | 9794 | 9 | 10 | 9 | 0.00 |
| 02/09/2011 | R202 On | 02-February-12 | 176.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R202 On | 02-February-12 | 177.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R202 On | 02-February-12 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R203 On | 03-November-11 | | | Bond Future | 7.20 | 105.5907 | 106.1468 | 105.5907 | 2,077.00 |
| 02/09/2011 | R203 On | 03-November-11 | 8.50 | Call | Bond Future | 6094 | 6 | 6 | 6 | 0.00 |
| 02/09/2011 | R203 On | 03-November-11 | 8.45 | Call | Bond Future | 5873 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R203 On | 03-November-11 | 8.55 | Call | Bond Future | 6315 | 6 | 6 | 6 | 0.00 |
| 02/09/2011 | R203 On | 03-November-11 | 8.55 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R203 On | 03-November-11 | 8.45 | Put | Bond Future | 24 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R203 On | 03-November-11 | 8.50 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R203 On | 02-February-12 | | | Bond Future | 7.26 | 107.1984 | 107.7606 | 107.1984 | 0.00 |
| 02/09/2011 | R203 On | 02-February-12 | 8.75 | Call | Bond Future | 6883 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R203 On | 02-February-12 | 8.70 | Call | Bond Future | 6687 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R203 On | 02-February-12 | 8.80 | Call | Bond Future | 7079 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R203 On | 02-February-12 | 8.80 | Put | Bond Future | 198 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R203 On | 02-February-12 | 8.70 | Put | Bond Future | 236 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R203 On | 02-February-12 | 8.75 | Put | Bond Future | 217 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R203 On | 03-May-12 | | | Bond Future | 7.33 | 104.6298 | 105.2002 | 104.6298 | 0.00 |
| 02/09/2011 | R203 On | 03-May-12 | 8.75 | Call | Bond Future | 6643 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R203 On | 03-May-12 | 8.80 | Call | Bond Future | 6819 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R203 On | 03-May-12 | 8.70 | Call | Bond Future | 6468 | 6 | 6 | 6 | 0.00 |
| 02/09/2011 | R203 On | 03-May-12 | 8.70 | Put | Bond Future | 567 | 0 | 1 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R203 On 03-May-12 | 8.80 | Put | Bond Future | 503 | 0 | 1 | 0 | 0.00 |
| 02/09/2011 | R203 On 03-May-12 | 8.75 | Put | Bond Future | 534 | 0 | 1 | 0 | 0.00 |
| 02/09/2011 | R203 On 02-August-12 | | | Bond Future | 7.41 | 106.1928 | 106.7729 | 106.1928 | 0.00 |
| 02/09/2011 | R203 On 02-August-12 | 8.50 | Call | Bond Future | 5744 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R203 On 02-August-12 | 8.45 | Call | Bond Future | 5593 | 4 | 6 | 4 | 0.00 |
| 02/09/2011 | R203 On 02-August-12 | 8.55 | Call | Bond Future | 5896 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R203 On 02-August-12 | 8.55 | Put | Bond Future | 1139 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R203 On 02-August-12 | 8.45 | Put | Bond Future | 1241 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R203 On 02-August-12 | 8.50 | Put | Bond Future | 1189 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R204 On 03-November-11 | | | Bond Future | 7.45 | 105.4789 | 106.0542 | 105.4789 | 2,782.00 |
| 02/09/2011 | R204 On 03-November-11 | 8.75 | Call | Bond Future | 6945 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R204 On 03-November-11 | 8.80 | Call | Bond Future | 7195 | 7 | 7 | 7 | 0.00 |
| 02/09/2011 | R204 On 03-November-11 | 8.70 | Call | Bond Future | 6695 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R204 On 03-November-11 | 8.70 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R204 On 03-November-11 | 8.80 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R204 On 03-November-11 | 8.75 | Put | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R204 On 02-February-12 | | | Bond Future | 7.51 | 103.0541 | 103.6382 | 103.0541 | 0.00 |
| 02/09/2011 | R204 On 02-February-12 | 9.00 | Call | Bond Future | 7857 | 7 | 8 | 7 | 0.00 |
| 02/09/2011 | R204 On 02-February-12 | 9.05 | Call | Bond Future | 8082 | 7 | 8 | 7 | 0.00 |
| 02/09/2011 | R204 On 02-February-12 | 8.95 | Call | Bond Future | 7633 | 7 | 8 | 7 | 0.00 |
| 02/09/2011 | R204 On 02-February-12 | 8.95 | Put | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R204 On 02-February-12 | 9.05 | Put | Bond Future | 191 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R204 On 02-February-12 | 9.00 | Put | Bond Future | 209 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R204 On 03-May-12 | | | Bond Future | 7.58 | 104.5837 | 105.1744 | 104.5837 | 0.00 |
| 02/09/2011 | R204 On 03-May-12 | 8.75 | Call | Bond Future | 6647 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R204 On 03-May-12 | 8.70 | Call | Bond Future | 6453 | 6 | 6 | 6 | 0.00 |
| 02/09/2011 | R204 On 03-May-12 | 8.80 | Call | Bond Future | 6848 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R204 On 03-May-12 | 8.80 | Put | Bond Future | 746 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R204 On 03-May-12 | 8.70 | Put | Bond Future | 834 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R204 On 03-May-12 | 8.75 | Put | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R204 On 02-August-12 | | | Bond Future | 7.66 | 102.1168 | 102.7173 | 102.1168 | 0.00 |
| 02/09/2011 | R204 On 02-August-12 | 8.50 | Call | Bond Future | 5753 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R204 On 02-August-12 | 8.55 | Call | Bond Future | 5923 | 5 | 6 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R204 On 02-August-12 | 8.45 | Call | Bond Future | 5586 | 4 | 6 | 4 | 0.00 |
| 02/09/2011 | R204 On 02-August-12 | 8.45 | Put | Bond Future | 1698 | 1 | 2 | 1 | 0.00 |
| 02/09/2011 | R204 On 02-August-12 | 8.55 | Put | Bond Future | 1558 | 1 | 2 | 1 | 0.00 |
| 02/09/2011 | R204 On 02-August-12 | 8.50 | Put | Bond Future | 1626 | 1 | 2 | 1 | 0.00 |
| 02/09/2011 | R206 On 03-November-11 | | | Bond Future | 5.85 | 105.6838 | 105.6817 | 105.6838 | 12,577.00 |
| 02/09/2011 | R206 On 03-November-11 | 7.75 | Call | Bond Future | 3828 | 4 | 4 | 4 | 0.00 |
| 02/09/2011 | R206 On 03-November-11 | 7.70 | Call | Bond Future | 3729 | 4 | 4 | 4 | 0.00 |
| 02/09/2011 | R206 On 03-November-11 | 7.80 | Call | Bond Future | 3926 | 4 | 4 | 4 | 0.00 |
| 02/09/2011 | R206 On 03-November-11 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R206 On 03-November-11 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R206 On 03-November-11 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R206 On 02-February-12 | | | Bond Future | 5.81 | 103.5294 | 103.5294 | 103.5294 | 0.00 |
| 02/09/2011 | R206 On 02-February-12 | 8.00 | Call | Bond Future | 3948 | 4 | 4 | 4 | 0.00 |
| 02/09/2011 | R206 On 02-February-12 | 7.95 | Call | Bond Future | 3861 | 4 | 4 | 4 | 0.00 |
| 02/09/2011 | R206 On 02-February-12 | 8.05 | Call | Bond Future | 4035 | 4 | 4 | 4 | 0.00 |
| 02/09/2011 | R206 On 02-February-12 | 8.05 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R206 On 02-February-12 | 7.95 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R206 On 02-February-12 | 8.00 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R206 On 03-May-12 | | | Bond Future | 5.78 | 105.0667 | 105.0650 | 105.0667 | 0.00 |
| 02/09/2011 | R206 On 03-May-12 | 7.50 | Call | Bond Future | 2821 | 3 | 3 | 3 | 0.00 |
| 02/09/2011 | R206 On 03-May-12 | 7.55 | Call | Bond Future | 2892 | 3 | 3 | 3 | 0.00 |
| 02/09/2011 | R206 On 03-May-12 | 7.45 | Call | Bond Future | 2751 | 3 | 3 | 3 | 0.00 |
| 02/09/2011 | R206 On 03-May-12 | 7.45 | Put | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R206 On 03-May-12 | 7.55 | Put | Bond Future | 82 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R206 On 03-May-12 | 7.50 | Put | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R206 On 02-August-12 | | | Bond Future | 5.73 | 102.8710 | 102.8697 | 102.8710 | 0.00 |
| 02/09/2011 | R206 On 02-August-12 | 7.25 | Call | Bond Future | 2256 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R206 On 02-August-12 | 7.20 | Call | Bond Future | 2199 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R206 On 02-August-12 | 7.30 | Call | Bond Future | 2312 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R206 On 02-August-12 | 7.30 | Put | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R206 On 02-August-12 | 7.20 | Put | Bond Future | 194 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R206 On 02-August-12 | 7.25 | Put | Bond Future | 183 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R207 On 03-November-11 | | | Bond Future | 7.66 | 99.3036 | 99.7923 | 99.3036 | 8,599.00 |
| 02/09/2011 | R207 On 03-November-11 | 8.75 | Call | Bond Future | 6229 | 6 | 6 | 6 | 0.00 |
| 02/09/2011 | R207 On 03-November-11 | 8.80 | Call | Bond Future | 6490 | 6 | 6 | 6 | 0.00 |
| 02/09/2011 | R207 On 03-November-11 | 8.70 | Call | Bond Future | 5970 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R207 On 03-November-11 | 7.90 | Call | Bond Future | 2233 | 2 | 2 | 2 | 2,000.00 |
| 02/09/2011 | R207 On 03-November-11 | 8.15 | Call | Bond Future | 3268 | 3 | 3 | 3 | 0.00 |
| 02/09/2011 | R207 On 03-November-11 | 8.35 | Call | Bond Future | 4203 | 4 | 4 | 4 | 0.00 |
| 02/09/2011 | R207 On 03-November-11 | 7.30 | Call | Bond Future | 601 | 0 | 1 | 0 | 900.00 |
| 02/09/2011 | R207 On 03-November-11 | 7.95 | Call | Bond Future | 2426 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R207 On 03-November-11 | 8.40 | Call | Bond Future | 4448 | 4 | 4 | 4 | 0.00 |
| 02/09/2011 | R207 On 03-November-11 | 7.75 | Call | Bond Future | 1703 | 1 | 2 | 1 | 300.00 |
| 02/09/2011 | R207 On 03-November-11 | 7.95 | Put | Bond Future | 749 | 1 | 1 | 1 | 300.00 |
| 02/09/2011 | R207 On 03-November-11 | 8.40 | Put | Bond Future | 214 | 0 | 0 | 0 | 900.00 |
| 02/09/2011 | R207 On 03-November-11 | 7.75 | Put | Bond Future | 1191 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R207 On 03-November-11 | 8.35 | Put | Bond Future | 249 | 0 | 0 | 0 | 2,000.00 |
| 02/09/2011 | R207 On 03-November-11 | 7.30 | Put | Bond Future | 2775 | 3 | 3 | 3 | 0.00 |
| 02/09/2011 | R207 On 03-November-11 | 8.15 | Put | Bond Future | 444 | 0 | 0 | 0 | 2,000.00 |
| 02/09/2011 | R207 On 03-November-11 | 8.70 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R207 On 03-November-11 | 7.90 | Put | Bond Future | 846 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R207 On 03-November-11 | 8.80 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R207 On 03-November-11 | 8.75 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R207 On 02-February-12 | | | Bond Future | 7.72 | 97.1780 | 97.6767 | 97.1780 | 0.00 |
| 02/09/2011 | R207 On 02-February-12 | 9.00 | Call | Bond Future | 7384 | 7 | 7 | 7 | 0.00 |
| 02/09/2011 | R207 On 02-February-12 | 9.05 | Call | Bond Future | 7614 | 7 | 8 | 7 | 0.00 |
| 02/09/2011 | R207 On 02-February-12 | 8.95 | Call | Bond Future | 7154 | 7 | 7 | 7 | 0.00 |
| 02/09/2011 | R207 On 02-February-12 | 8.95 | Put | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R207 On 02-February-12 | 9.05 | Put | Bond Future | 349 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R207 On 02-February-12 | 9.00 | Put | Bond Future | 381 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R207 On 03-May-12 | | | Bond Future | 7.80 | 98.6230 | 99.1245 | 98.6230 | 0.00 |
| 02/09/2011 | R207 On 03-May-12 | 8.75 | Call | Bond Future | 6342 | 6 | 6 | 6 | 0.00 |
| 02/09/2011 | R207 On 03-May-12 | 8.70 | Call | Bond Future | 6141 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R207 On 03-May-12 | 8.80 | Call | Bond Future | 6540 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R207 On 03-May-12 | 8.80 | Put | Bond Future | 1140 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R207 On 03-May-12 | 8.70 | Put | Bond Future | 1263 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R207 On 03-May-12 | 8.75 | Put | Bond Future | 1202 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R207 On 02-August-12 | | | Bond Future | 7.88 | 96.4578 | 96.9664 | 96.4578 | 0.00 |
| 02/09/2011 | R207 On 02-August-12 | 8.75 | Call | Bond Future | 6316 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R207 On 02-August-12 | 8.80 | Call | Bond Future | 6499 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R207 On 02-August-12 | 8.70 | Call | Bond Future | 6136 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R207 On 02-August-12 | 8.70 | Put | Bond Future | 1794 | 1 | 2 | 1 | 0.00 |
| 02/09/2011 | R207 On 02-August-12 | 8.80 | Put | Bond Future | 1646 | 1 | 2 | 1 | 0.00 |
| 02/09/2011 | R207 On 02-August-12 | 8.75 | Put | Bond Future | 1718 | 1 | 2 | 1 | 0.00 |
| 02/09/2011 | R208 On 03-November-11 | | | Bond Future | 7.70 | 93.9773 | 94.4384 | 93.9773 | 7,121.00 |
| 02/09/2011 | R208 On 03-November-11 | 8.75 | Call | Bond Future | 6445 | 6 | 6 | 6 | 0.00 |
| 02/09/2011 | R208 On 03-November-11 | 8.80 | Call | Bond Future | 6721 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R208 On 03-November-11 | 8.70 | Call | Bond Future | 6170 | 6 | 6 | 6 | 0.00 |
| 02/09/2011 | R208 On 03-November-11 | 7.95 | Call | Bond Future | 2427 | 2 | 2 | 2 | 1,995.00 |
| 02/09/2011 | R208 On 03-November-11 | 8.90 | Call | Bond Future | 7275 | 7 | 7 | 7 | 0.00 |
| 02/09/2011 | R208 On 03-November-11 | 8.20 | Call | Bond Future | 3550 | 3 | 4 | 3 | 665.00 |
| 02/09/2011 | R208 On 03-November-11 | 8.40 | Call | Bond Future | 4557 | 4 | 5 | 4 | 0.00 |
| 02/09/2011 | R208 On 03-November-11 | 8.40 | Put | Bond Future | 252 | 0 | 0 | 0 | 665.00 |
| 02/09/2011 | R208 On 03-November-11 | 8.90 | Put | Bond Future | 48 | 0 | 0 | 0 | 1,995.00 |
| 02/09/2011 | R208 On 03-November-11 | 8.20 | Put | Bond Future | 449 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R208 On 03-November-11 | 8.70 | Put | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R208 On 03-November-11 | 7.95 | Put | Bond Future | 860 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R208 On 03-November-11 | 8.80 | Put | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R208 On 03-November-11 | 8.75 | Put | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R208 On 02-February-12 | | | Bond Future | 7.76 | 95.4119 | 95.8752 | 95.4119 | 0.00 |
| 02/09/2011 | R208 On 02-February-12 | 9.00 | Call | Bond Future | 7758 | 7 | 8 | 7 | 0.00 |
| 02/09/2011 | R208 On 02-February-12 | 8.95 | Call | Bond Future | 7514 | 7 | 8 | 7 | 0.00 |
| 02/09/2011 | R208 On 02-February-12 | 9.05 | Call | Bond Future | 8003 | 7 | 8 | 7 | 0.00 |
| 02/09/2011 | R208 On 02-February-12 | 9.05 | Put | Bond Future | 408 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R208 On 02-February-12 | 8.95 | Put | Bond Future | 478 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R208 On 02-February-12 | 9.00 | Put | Bond Future | 442 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R208 On 03-May-12 | | | Bond Future | 7.82 | 93.4339 | 93.9044 | 93.4339 | 0.00 |
| 02/09/2011 | R208 On 03-May-12 | 9.00 | Call | Bond Future | 7725 | 7 | 8 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R208 On 03-May-12 | 9.05 | Call | Bond Future | 7949 | 7 | 8 | 7 | 0.00 |
| 02/09/2011 | R208 On 03-May-12 | 8.95 | Call | Bond Future | 7503 | 7 | 8 | 7 | 0.00 |
| 02/09/2011 | R208 On 03-May-12 | 8.95 | Put | Bond Future | 987 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R208 On 03-May-12 | 9.05 | Put | Bond Future | 883 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R208 On 03-May-12 | 9.00 | Put | Bond Future | 933 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R208 On 02-August-12 | | | Bond Future | 7.89 | 94.8277 | 95.3046 | 94.8277 | 0.00 |
| 02/09/2011 | R208 On 02-August-12 | 8.75 | Call | Bond Future | 6750 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R208 On 02-August-12 | 8.70 | Call | Bond Future | 6554 | 5 | 7 | 5 | 0.00 |
| 02/09/2011 | R208 On 02-August-12 | 8.80 | Call | Bond Future | 6949 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R208 On 02-August-12 | 8.80 | Put | Bond Future | 1775 | 1 | 2 | 1 | 0.00 |
| 02/09/2011 | R208 On 02-August-12 | 8.70 | Put | Bond Future | 1932 | 1 | 2 | 1 | 0.00 |
| 02/09/2011 | R208 On 02-August-12 | 8.75 | Put | Bond Future | 1851 | 1 | 2 | 1 | 0.00 |
| 02/09/2011 | R209 On 03-November-11 | | | Bond Future | 8.21 | 79.1388 | 80.1096 | 79.1388 | 1,383.00 |
| 02/09/2011 | R209 On 03-November-11 | 8.75 | Call | Bond Future | 5099 | 4 | 5 | 4 | 0.00 |
| 02/09/2011 | R209 On 03-November-11 | 8.80 | Call | Bond Future | 5418 | 4 | 5 | 4 | 0.00 |
| 02/09/2011 | R209 On 03-November-11 | 8.70 | Call | Bond Future | 4785 | 4 | 5 | 4 | 0.00 |
| 02/09/2011 | R209 On 03-November-11 | 8.70 | Put | Bond Future | 697 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R209 On 03-November-11 | 8.80 | Put | Bond Future | 532 | 0 | 1 | 0 | 0.00 |
| 02/09/2011 | R209 On 03-November-11 | 8.75 | Put | Bond Future | 610 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R209 On 02-February-12 | | | Bond Future | 8.26 | 80.3421 | 81.3374 | 80.3421 | 0.00 |
| 02/09/2011 | R209 On 02-February-12 | 9.00 | Call | Bond Future | 7361 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R209 On 02-February-12 | 9.05 | Call | Bond Future | 7649 | 6 | 8 | 6 | 0.00 |
| 02/09/2011 | R209 On 02-February-12 | 8.95 | Call | Bond Future | 7078 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R209 On 02-February-12 | 8.95 | Put | Bond Future | 1422 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R209 On 02-February-12 | 9.05 | Put | Bond Future | 1229 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R209 On 02-February-12 | 9.00 | Put | Bond Future | 1321 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | R209 On 03-May-12 | | | Bond Future | 8.31 | 78.3901 | 79.4000 | 78.3901 | 0.00 |
| 02/09/2011 | R209 On 03-May-12 | 9.00 | Call | Bond Future | 7796 | 7 | 8 | 7 | 0.00 |
| 02/09/2011 | R209 On 03-May-12 | 8.95 | Call | Bond Future | 7536 | 6 | 8 | 6 | 0.00 |
| 02/09/2011 | R209 On 03-May-12 | 9.05 | Call | Bond Future | 8060 | 7 | 8 | 7 | 0.00 |
| 02/09/2011 | R209 On 03-May-12 | 9.05 | Put | Bond Future | 2090 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R209 On 03-May-12 | 8.95 | Put | Bond Future | 2329 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R209 On 03-May-12 | 9.00 | Put | Bond Future | 2206 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R209 On 02-August-12 | | | Bond Future | 8.36 | 79.5651 | 80.5806 | 79.5651 | 0.00 |
| 02/09/2011 | R209 On 02-August-12 | 9.25 | Call | Bond Future | 9535 | 8 | 10 | 8 | 0.00 |
| 02/09/2011 | R209 On 02-August-12 | 9.30 | Call | Bond Future | 9791 | 8 | 10 | 8 | 0.00 |
| 02/09/2011 | R209 On 02-August-12 | 9.20 | Call | Bond Future | 9280 | 8 | 9 | 8 | 0.00 |
| 02/09/2011 | R209 On 02-August-12 | 9.20 | Put | Bond Future | 2644 | 2 | 3 | 2 | 0.00 |
| 02/09/2011 | R209 On 02-August-12 | 9.30 | Put | Bond Future | 2424 | 2 | 2 | 2 | 0.00 |
| 02/09/2011 | R209 On 02-August-12 | 9.25 | Put | Bond Future | 2532 | 2 | 3 | 2 | 0.00 |
| 02/09/2011 | R210 On 03-November-11 | | | Bond Future | 137.63 | 137.4365 | 137.6282 | 137.4365 | 600.00 |
| 02/09/2011 | R210 On 03-November-11 | 131.00 | Call | Bond Future | 6628 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R210 On 03-November-11 | 130.95 | Call | Bond Future | 6678 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R210 On 03-November-11 | 131.05 | Call | Bond Future | 6578 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R210 On 03-November-11 | 131.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R210 On 03-November-11 | 130.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R210 On 03-November-11 | 131.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R211 On 03-November-11 | | | Bond Future | 112.70 | 112.5236 | 112.6963 | 112.5236 | 529.00 |
| 02/09/2011 | R211 On 03-November-11 | 1.25 | Call | Bond Future | 111446 | 111 | 111 | 111 | 0.00 |
| 02/09/2011 | R211 On 03-November-11 | 1.20 | Call | Bond Future | 111496 | 111 | 111 | 111 | 0.00 |
| 02/09/2011 | R211 On 03-November-11 | 1.30 | Call | Bond Future | 111396 | 111 | 111 | 111 | 0.00 |
| 02/09/2011 | R211 On 03-November-11 | 1.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R211 On 03-November-11 | 1.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R211 On 03-November-11 | 1.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R211 On 02-February-12 | | | Bond Future | 113.08 | 112.9015 | 113.0768 | 112.9015 | 0.00 |
| 02/09/2011 | R211 On 02-February-12 | 110.50 | Call | Bond Future | 2577 | 2 | 3 | 2 | 0.00 |
| 02/09/2011 | R211 On 02-February-12 | 110.55 | Call | Bond Future | 2527 | 2 | 3 | 2 | 0.00 |
| 02/09/2011 | R211 On 02-February-12 | 110.45 | Call | Bond Future | 2627 | 2 | 3 | 2 | 0.00 |
| 02/09/2011 | R211 On 02-February-12 | 110.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R211 On 02-February-12 | 110.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R211 On 02-February-12 | 110.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R212 On 03-November-11 | | | Bond Future | 111.32 | 111.4130 | 111.3172 | 111.4130 | 2,667.00 |
| 02/09/2011 | R212 On 03-November-11 | 2.50 | Call | Bond Future | 108817 | 109 | 109 | 109 | 0.00 |
| 02/09/2011 | R212 On 03-November-11 | 2.55 | Call | Bond Future | 108767 | 109 | 109 | 109 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R212 On 03-November-11 | 2.45 | Call | Bond Future | 108867 | 109 | 109 | 109 | 0.00 |
| 02/09/2011 | R212 On 03-November-11 | 2.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R212 On 03-November-11 | 2.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R212 On 03-November-11 | 2.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R212 On 02-February-12 | | | Bond Future | 111.55 | 111.6433 | 111.5460 | 111.6433 | 0.00 |
| 02/09/2011 | R212 On 02-February-12 | 108.50 | Call | Bond Future | 3046 | 3 | 3 | 3 | 0.00 |
| 02/09/2011 | R212 On 02-February-12 | 108.45 | Call | Bond Future | 3096 | 3 | 3 | 3 | 0.00 |
| 02/09/2011 | R212 On 02-February-12 | 108.55 | Call | Bond Future | 2996 | 3 | 3 | 3 | 0.00 |
| 02/09/2011 | R212 On 02-February-12 | 108.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R212 On 02-February-12 | 108.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R212 On 02-February-12 | 108.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R213 On 03-November-11 | | | Bond Future | 8.23 | 88.6533 | 89.5387 | 88.6533 | 0.00 |
| 02/09/2011 | R213 On 03-November-11 | 8.75 | Call | Bond Future | 4395 | 4 | 4 | 4 | 0.00 |
| 02/09/2011 | R213 On 03-November-11 | 8.80 | Call | Bond Future | 4799 | 4 | 5 | 4 | 0.00 |
| 02/09/2011 | R213 On 03-November-11 | 8.70 | Call | Bond Future | 3989 | 3 | 4 | 3 | 0.00 |
| 02/09/2011 | R213 On 03-November-11 | 8.70 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R213 On 03-November-11 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R213 On 03-November-11 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R213 On 02-February-12 | | | Bond Future | 8.28 | 90.0041 | 90.9040 | 90.0041 | 0.00 |
| 02/09/2011 | R213 On 02-February-12 | 9.00 | Call | Bond Future | 5889 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R213 On 02-February-12 | 8.95 | Call | Bond Future | 5499 | 5 | 5 | 5 | 0.00 |
| 02/09/2011 | R213 On 02-February-12 | 9.05 | Call | Bond Future | 6277 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R213 On 02-February-12 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R213 On 02-February-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R213 On 02-February-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R213 On 03-May-12 | | | Bond Future | 8.34 | 87.7984 | 88.7123 | 87.7984 | 0.00 |
| 02/09/2011 | R213 On 03-May-12 | 9.25 | Call | Bond Future | 7292 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R213 On 03-May-12 | 9.30 | Call | Bond Future | 7665 | 7 | 8 | 7 | 0.00 |
| 02/09/2011 | R213 On 03-May-12 | 9.20 | Call | Bond Future | 6916 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R213 On 03-May-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R213 On 03-May-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R213 On 03-May-12 | 9.25 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R213 On 02-August-12 | | | Bond Future | 8.39 | 89.1120 | 90.0392 | 89.1120 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2011 | R213 On 02-August-12 | 9.25 | Call | Bond Future | 6787 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R213 On 02-August-12 | 9.30 | Call | Bond Future | 7159 | 6 | 7 | 6 | 0.00 |
| 02/09/2011 | R213 On 02-August-12 | 9.20 | Call | Bond Future | 6413 | 5 | 6 | 5 | 0.00 |
| 02/09/2011 | R213 On 02-August-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R213 On 02-August-12 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | R213 On 02-August-12 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | RZ02 On 03-November-11 | | | Bond Future | 0.01 | 177.4717 | 177.4717 | 177.4717 | 0.00 |
| 02/09/2011 | RZ02 On 03-November-11 | 1.00 | Call | Bond Future | 27590 | 28 | 28 | 28 | 0.00 |
| 02/09/2011 | RZ02 On 03-November-11 | 0.95 | Call | Bond Future | 26333 | 26 | 26 | 26 | 0.00 |
| 02/09/2011 | RZ02 On 03-November-11 | 1.05 | Call | Bond Future | 28834 | 29 | 29 | 29 | 0.00 |
| 02/09/2011 | RZ02 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | RZ02 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | RZ02 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | RZ11 On 03-November-11 | | | Bond Future | 0.77 | 109.4951 | 109.5273 | 109.4951 | 0.00 |
| 02/09/2011 | RZ11 On 03-November-11 | 1.00 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | RZ11 On 03-November-11 | 1.05 | Call | Bond Future | 1491 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | RZ11 On 03-November-11 | 0.95 | Call | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | RZ11 On 03-November-11 | 0.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | RZ11 On 03-November-11 | 1.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | RZ11 On 03-November-11 | 1.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | RZ12 On 03-November-11 | | | Bond Future | 1.92 | 108.3913 | 108.4299 | 108.3913 | 0.00 |
| 02/09/2011 | RZ12 On 03-November-11 | 2.00 | Call | Bond Future | 778 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | RZ12 On 03-November-11 | 2.05 | Call | Bond Future | 1255 | 1 | 1 | 1 | 0.00 |
| 02/09/2011 | RZ12 On 03-November-11 | 1.95 | Call | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | RZ12 On 03-November-11 | 1.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | RZ12 On 03-November-11 | 2.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | RZ12 On 03-November-11 | 2.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2011 | TRT1 On 03-November-11 | | | Index Future | 364.02 | 362.3640 | 364.0240 | 362.3640 | 0.00 |
| 02/09/2011 | TRT1 On 02-February-12 | | | Index Future | 368.90 | 367.2150 | 368.9020 | 367.2150 | 0.00 |