



Derivatives Monthly Statistics Report

For April 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AL7T On 06-May-10			Index Future	344.14	341.8650	344.1400	341.8650	58.00
01/04/2010	ALBI On 06-May-10			Index Future	316.50	314.3730	316.4980	314.3730	1,078.00
01/04/2010	ALBI On 05-August-10			Index Future	316.62	314.4510	316.6190	314.4510	0.00
01/04/2010	CRD1 On 06-May-10			Index Future	137.71	137.1970	137.7100	137.1970	2.00
01/04/2010	GOVI On 06-May-10			GOVI	318.04	315.8500	318.0370	315.8500	324.00
01/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	85746	7	85746	7	0.00
01/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	3376	1	3376	1	0.00
01/04/2010	GOVI On 05-August-10			GOVI	323.57	321.3410	323.5650	321.3410	0.00
01/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	98927	8	98927	8	0.00
01/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	19277	3	19277	3	0.00
01/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/04/2010	ILBI On 06-May-10			Index Future	362.72	362.5000	362.7160	362.5000	469.00
01/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
01/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
01/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
01/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
01/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
01/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
01/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
01/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
01/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
01/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.57	93.4300	6.5700	93.4300	0.00
01/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	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
01/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	1,000.00
01/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	1,000.00
01/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
01/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	5,000.00
01/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	5,000.00
01/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	3,500.00
01/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.87	92.1300	7.8700	92.1300	7,500.00
01/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.95	92.0500	7.9500	92.0500	0.00
01/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
01/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
01/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
01/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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01/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	OTH1 On 06-May-10			Index Future	307.96	305.8820	307.9550	305.8820	3.00
01/04/2010	R155 On 06-May-10			Bond Future	6.92	109.8404	6.9210	109.8404	0.00
01/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	748	1	748	1	0.00
01/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	811	1	811	1	0.00
01/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	685	1	685	1	0.00
01/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	3	0	3	0	0.00
01/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	1	0	1	0	0.00
01/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	2	0	2	0	0.00
01/04/2010	R157 On 06-May-10			Bond Future	7.87	125.7604	7.8660	125.7604	6,105.00
01/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	3087	3	3087	3	0.00
01/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	631	0	631	0	10.00
01/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	937	1	937	1	0.00
01/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	278	0	278	0	0.00

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01/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	463	1	463	1	0.00
01/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	6	0	6	0	0.00
01/04/2010	R157 On 05-August-10			Bond Future	7.94	127.8848	7.9350	127.8848	0.00
01/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3897	3	3897	3	0.00
01/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2910	3	2910	3	0.00
01/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4944	4	4944	4	0.00
01/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	2024	2	2024	2	500.00
01/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	58	0	58	0	500.00
01/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	552	1	552	1	0.00
01/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	286	0	286	0	500.00
01/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	135	0	135	0	0.00
01/04/2010	R157 On 04-November-10			Bond Future	7.94	123.4981	7.9440	123.4981	0.00
01/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	3055	3	3055	3	0.00
01/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2895	3	2895	3	0.00
01/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	3218	3	3218	3	0.00
01/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	531	1	531	1	0.00
01/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	646	1	646	1	0.00
01/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	587	1	587	1	0.00
01/04/2010	R186 On 06-May-10			Bond Future	8.70	118.5065	8.7030	118.5065	18,696.00
01/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	3080	2	3080	2	0.00
01/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	252	1	252	1	0.00
01/04/2010	R186 On 05-August-10			Bond Future	8.76	115.2052	8.7620	115.2052	0.00
01/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	5400	5	5400	5	0.00
01/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	11095	10	11095	10	0.00
01/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	2438	2	2438	2	1,300.00
01/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	9132	8	9132	8	0.00
01/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	242	0	242	0	1,300.00
01/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	2553	3	2553	3	0.00
01/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	120	0	120	0	3,000.00
01/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	875	1	875	1	0.00
01/04/2010	R186 On 04-November-10			Bond Future	8.79	117.4065	8.7890	117.4065	0.00
01/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	6091	5	6091	5	0.00
01/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	6392	6	6392	6	0.00

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01/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5796	5	5796	5	0.00
01/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2010	2	2010	2	0.00
01/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	1712	2	1712	2	0.00
01/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	1857	2	1857	2	0.00
01/04/2010	R201 On 06-May-10			Bond Future	7.85	106.2824	7.8490	106.2824	486.00
01/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2499	2	2499	2	0.00
01/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	4	0	4	0	0.00
01/04/2010	R201 On 05-August-10			Bond Future	7.93	103.6605	7.9260	103.6605	0.00
01/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3931	3	3931	3	0.00
01/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	54	0	54	0	0.00
01/04/2010	R201 On 04-November-10			Bond Future	7.93	105.6410	7.9320	105.6410	0.00
01/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2513	2	2513	2	0.00
01/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2390	2	2390	2	0.00
01/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2638	2	2638	2	0.00
01/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	494	1	494	1	0.00
01/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	589	1	589	1	0.00
01/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	540	1	540	1	0.00
01/04/2010	R203 On 06-May-10			Bond Future	8.38	100.0745	8.3770	100.0745	1,710.00
01/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	3295	3	3295	3	0.00
01/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	12	0	12	0	0.00
01/04/2010	R203 On 05-August-10			Bond Future	8.45	101.7658	8.4520	101.7658	1,607.00
01/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	4287	4	4287	4	0.00
01/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	228	0	228	0	0.00
01/04/2010	R203 On 04-November-10			Bond Future	8.48	99.5324	8.4820	99.5324	0.00
01/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	4315	4	4315	4	0.00
01/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	4509	4	4509	4	0.00
01/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	4126	4	4126	4	0.00
01/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	562	1	562	1	0.00
01/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	462	1	462	1	0.00
01/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	509	1	509	1	0.00
01/04/2010	R204 On 06-May-10			Bond Future	8.46	99.7793	8.4580	99.7793	1,552.00
01/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	3170	3	3170	3	200.00
01/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	812	1	812	1	200.00

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01/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5930	5	5930	5	0.00
01/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
01/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	564	1	564	1	0.00
01/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	26	0	26	0	0.00
01/04/2010	R204 On 05-August-10			Bond Future	8.53	97.4284	8.5290	97.4284	0.00
01/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	4363	4	4363	4	0.00
01/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	310	0	310	0	0.00
01/04/2010	R204 On 04-November-10			Bond Future	8.56	99.2874	8.5580	99.2874	0.00
01/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4539	4	4539	4	0.00
01/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	4338	4	4338	4	0.00
01/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4743	4	4743	4	0.00
01/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	665	1	665	1	0.00
01/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	797	1	797	1	0.00
01/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	729	1	729	1	0.00
01/04/2010	R206 On 06-May-10			Bond Future	7.86	100.8474	7.8560	100.8474	0.00
01/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2745	2	2745	2	0.00
01/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	1	0	1	0	0.00
01/04/2010	R206 On 05-August-10			Bond Future	7.95	98.7794	7.9520	98.7794	0.00
01/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	3044	3	3044	3	0.00
01/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	36	0	36	0	0.00
01/04/2010	R206 On 04-November-10			Bond Future	7.96	100.6670	7.9580	100.6670	0.00
01/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1843	2	1843	2	0.00
01/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1943	2	1943	2	0.00
01/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1746	1	1746	1	0.00
01/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	407	1	407	1	0.00
01/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	335	0	335	0	0.00
01/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	370	0	370	0	0.00
01/04/2010	R207 On 06-May-10			Bond Future	8.56	93.1357	8.5570	93.1357	737.00
01/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	4134	3	4134	3	0.00
01/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	8	0	8	0	0.00
01/04/2010	R207 On 05-August-10			Bond Future	8.63	91.0618	8.6270	91.0618	0.00
01/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	5272	5	5272	5	0.00
01/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	223	0	223	0	0.00

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01/04/2010	R207 On 04-November-10			Bond Future	8.66	92.8010	8.6550	92.8010	0.00
01/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	4369	4	4369	4	0.00
01/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	4170	4	4170	4	0.00
01/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	4572	4	4572	4	0.00
01/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	872	1	872	1	0.00
01/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1031	1	1031	1	0.00
01/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	949	1	949	1	0.00
01/04/2010	R208 On 06-May-10			Bond Future	8.63	86.7760	8.6340	86.7760	5,004.00
01/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3817	3	3817	3	0.00
01/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	14	0	14	0	0.00
01/04/2010	R208 On 05-August-10			Bond Future	8.70	88.2416	8.6990	88.2416	1,249.00
01/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	5099	4	5099	4	0.00
01/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	284	0	284	0	0.00
01/04/2010	R208 On 04-November-10			Bond Future	8.73	86.5227	8.7290	86.5227	0.00
01/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	4032	3	4032	3	0.00
01/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	4243	4	4243	4	0.00
01/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3826	3	3826	3	0.00
01/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	994	1	994	1	0.00
01/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	826	1	826	1	0.00
01/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	907	1	907	1	0.00
01/04/2010	R209 On 06-May-10			Bond Future	8.71	74.5188	8.7070	74.5188	1,798.00
01/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	316	0	316	0	0.00
01/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2026	3	2026	3	0.00
01/04/2010	R209 On 05-August-10			Bond Future	8.75	75.7784	8.7520	75.7784	0.00
01/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	2083	2	2083	2	0.00
01/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2099	3	2099	3	0.00
01/04/2010	R209 On 04-November-10			Bond Future	8.77	74.0697	8.7730	74.0697	0.00
01/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3943	3	3943	3	0.00
01/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	4167	4	4167	4	0.00
01/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3725	3	3725	3	0.00
01/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2331	3	2331	3	0.00
01/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2005	2	2005	2	0.00
01/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2164	3	2164	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
01/04/2010	TRT1 On 06-May-10			Index Future	314.13	311.9770	314.1280	311.9770	100.00
06/04/2010	AL7T On 06-May-10			Index Future	341.76	344.1400	341.7610	344.1400	58.00
06/04/2010	ALBI On 06-May-10			Index Future	314.56	316.4980	314.5610	316.4980	1,078.00
06/04/2010	ALBI On 05-August-10			Index Future	314.64	316.6190	314.6430	316.6190	0.00
06/04/2010	CRD1 On 06-May-10			Index Future	137.31	137.7100	137.3080	137.7100	2.00
06/04/2010	GOVI On 06-May-10			GOVI	316.04	318.0370	316.0420	318.0370	324.00
06/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	67287	9	67287	9	0.00
06/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	4867	0	4867	0	0.00
06/04/2010	GOVI On 05-August-10			GOVI	321.53	323.5650	321.5300	323.5650	0.00
06/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	83402	10	83402	10	0.00
06/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	24102	2	24102	2	0.00
06/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/04/2010	ILBI On 06-May-10			Index Future	362.67	362.7160	362.6740	362.7160	469.00
06/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
06/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
06/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
06/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
06/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
06/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
06/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
06/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.63	93.3400	6.6300	93.3400	0.00
06/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
06/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.56	93.4300	6.5600	93.4300	0.00
06/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.55	93.4600	6.5500	93.4600	1,000.00
06/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.55	93.4600	6.5500	93.4600	1,000.00
06/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.57	93.4600	6.5700	93.4600	1,000.00
06/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
06/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	5,000.00
06/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	5,000.00
06/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	3,500.00
06/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.86	92.1300	7.8600	92.1300	7,500.00
06/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.95	92.0500	7.9500	92.0500	0.00
06/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
06/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
06/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2010	OTH1 On 06-May-10			Index Future	306.13	307.9550	306.1330	307.9550	3.00
06/04/2010	R155 On 06-May-10			Bond Future	7.03	109.9763	7.0310	109.9763	0.00
06/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	607	1	607	1	0.00
06/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	670	1	670	1	0.00
06/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	545	1	545	1	0.00
06/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	5	0	5	0	0.00
06/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	2	0	2	0	0.00
06/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	3	0	3	0	0.00
06/04/2010	R157 On 06-May-10			Bond Future	7.98	126.2676	7.9760	126.2676	6,105.00
06/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	2551	3	2551	3	0.00
06/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	337	1	337	1	10.00
06/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	564	1	564	1	0.00
06/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	446	0	446	0	0.00
06/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	711	0	711	0	0.00
06/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	12	0	12	0	0.00
06/04/2010	R157 On 05-August-10			Bond Future	8.05	128.4013	8.0530	128.4013	0.00
06/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3393	4	3393	4	0.00
06/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2452	3	2452	3	0.00
06/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4414	5	4414	5	0.00
06/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	1633	2	1633	2	500.00
06/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	82	0	82	0	500.00
06/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	715	1	715	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
06/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	382	0	382	0	500.00
06/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	185	0	185	0	0.00
06/04/2010	R157 On 04-November-10			Bond Future	8.07	124.0228	8.0700	124.0228	0.00
06/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	2631	3	2631	3	0.00
06/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2482	3	2482	3	0.00
06/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	2784	3	2784	3	0.00
06/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	662	1	662	1	0.00
06/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	798	1	798	1	0.00
06/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	728	1	728	1	0.00
06/04/2010	R186 On 06-May-10			Bond Future	8.81	119.6809	8.8120	119.6809	18,696.00
06/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	2182	3	2182	3	0.00
06/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	404	0	404	0	0.00
06/04/2010	R186 On 05-August-10			Bond Future	8.88	116.3995	8.8750	116.3995	2,231.00
06/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4558	5	4558	5	0.00
06/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	1886	2	1886	2	1,300.00
06/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	8135	9	8135	9	0.00
06/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	10062	11	10062	11	0.00
06/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	159	0	159	0	3,000.00
06/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	317	0	317	0	1,300.00
06/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	3073	3	3073	3	0.00
06/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	1105	1	1105	1	0.00
06/04/2010	R186 On 04-November-10			Bond Future	8.91	118.6247	8.9060	118.6247	0.00
06/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5313	6	5313	6	0.00
06/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5595	6	5595	6	0.00
06/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5038	6	5038	6	0.00
06/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2349	2	2349	2	0.00
06/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	2013	2	2013	2	0.00
06/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	2176	2	2176	2	0.00
06/04/2010	R201 On 06-May-10			Bond Future	7.96	106.8059	7.9590	106.8059	486.00
06/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2076	2	2076	2	0.00
06/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	8	0	8	0	0.00
06/04/2010	R201 On 05-August-10			Bond Future	8.04	104.1909	8.0440	104.1909	0.00
06/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3517	4	3517	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	75	0	75	0	0.00
06/04/2010	R201 On 04-November-10			Bond Future	8.06	106.1805	8.0590	106.1805	0.00
06/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2183	3	2183	3	0.00
06/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2068	2	2068	2	0.00
06/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2301	3	2301	3	0.00
06/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	602	0	602	0	0.00
06/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	712	1	712	1	0.00
06/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	655	1	655	1	0.00
06/04/2010	R203 On 06-May-10			Bond Future	8.51	100.5735	8.5070	100.5735	1,710.00
06/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	2610	3	2610	3	0.00
06/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	23	0	23	0	0.00
06/04/2010	R203 On 05-August-10			Bond Future	8.59	102.2655	8.5870	102.2655	1,607.00
06/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	3670	4	3670	4	0.00
06/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	313	0	313	0	0.00
06/04/2010	R203 On 04-November-10			Bond Future	8.63	100.0488	8.6250	100.0488	0.00
06/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	3733	4	3733	4	0.00
06/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	3915	5	3915	5	0.00
06/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	3554	4	3554	4	0.00
06/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	713	1	713	1	0.00
06/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	591	0	591	0	0.00
06/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	650	1	650	1	0.00
06/04/2010	R204 On 06-May-10			Bond Future	8.57	100.3224	8.5670	100.3224	1,552.00
06/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	2544	3	2544	3	200.00
06/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5287	6	5287	6	0.00
06/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	451	1	451	1	200.00
06/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
06/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	846	1	846	1	0.00
06/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	43	0	43	0	0.00
06/04/2010	R204 On 05-August-10			Bond Future	8.64	97.9809	8.6430	97.9809	1,112.00
06/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	3796	4	3796	4	0.00
06/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	399	0	399	0	0.00
06/04/2010	R204 On 04-November-10			Bond Future	8.68	99.8501	8.6770	99.8501	0.00
06/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4014	5	4014	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
06/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	3824	4	3824	4	0.00
06/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4209	5	4209	5	0.00
06/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	800	1	800	1	0.00
06/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	952	1	952	1	0.00
06/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	873	1	873	1	0.00
06/04/2010	R206 On 06-May-10			Bond Future	7.97	101.2679	7.9660	101.2679	0.00
06/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2402	3	2402	3	0.00
06/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
06/04/2010	R206 On 05-August-10			Bond Future	8.07	99.2083	8.0710	99.2083	0.00
06/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	2712	3	2712	3	0.00
06/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	51	0	51	0	0.00
06/04/2010	R206 On 04-November-10			Bond Future	8.09	101.1020	8.0890	101.1020	0.00
06/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1577	2	1577	2	0.00
06/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1671	2	1671	2	0.00
06/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1487	2	1487	2	0.00
06/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	507	0	507	0	0.00
06/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	422	0	422	0	0.00
06/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	462	0	462	0	0.00
06/04/2010	R207 On 06-May-10			Bond Future	8.68	93.8193	8.6760	93.8193	737.00
06/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3414	4	3414	4	0.00
06/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	14	0	14	0	0.00
06/04/2010	R207 On 05-August-10			Bond Future	8.75	91.7603	8.7510	91.7603	0.00
06/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	4605	5	4605	5	0.00
06/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	296	0	296	0	0.00
06/04/2010	R207 On 04-November-10			Bond Future	8.78	93.5103	8.7840	93.5103	0.00
06/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	3805	4	3805	4	0.00
06/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3618	4	3618	4	0.00
06/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	3996	5	3996	5	0.00
06/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	1052	1	1052	1	0.00
06/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1234	1	1234	1	0.00
06/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	1140	1	1140	1	0.00
06/04/2010	R208 On 06-May-10			Bond Future	8.75	87.6161	8.7540	87.6161	5,004.00
06/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3071	4	3071	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	27	0	27	0	0.00
06/04/2010	R208 On 05-August-10			Bond Future	8.82	89.0909	8.8220	89.0909	1,249.00
06/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	4425	5	4425	5	0.00
06/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	373	0	373	0	0.00
06/04/2010	R208 On 04-November-10			Bond Future	8.86	87.3894	8.8570	87.3894	0.00
06/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	3456	4	3456	4	0.00
06/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	3653	4	3653	4	0.00
06/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3265	4	3265	4	0.00
06/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	1215	1	1215	1	0.00
06/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	1017	1	1017	1	0.00
06/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	1113	1	1113	1	0.00
06/04/2010	R209 On 06-May-10			Bond Future	8.82	75.5768	8.8170	75.5768	1,798.00
06/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	119	0	119	0	0.00
06/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2712	2	2712	2	0.00
06/04/2010	R209 On 05-August-10			Bond Future	8.86	76.8504	8.8640	76.8504	0.00
06/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1616	2	1616	2	0.00
06/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2523	2	2523	2	0.00
06/04/2010	R209 On 04-November-10			Bond Future	8.89	75.1676	8.8890	75.1676	0.00
06/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3367	4	3367	4	0.00
06/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3573	4	3573	4	0.00
06/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3168	4	3168	4	0.00
06/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2693	2	2693	2	0.00
06/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2329	2	2329	2	0.00
06/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2506	2	2506	2	0.00
06/04/2010	TRT1 On 06-May-10			Index Future	312.17	314.1280	312.1690	314.1280	100.00
07/04/2010	AL7T On 06-May-10			Index Future	342.12	341.7610	342.1150	341.7610	58.00
07/04/2010	ALBI On 06-May-10			Index Future	314.95	314.5610	314.9470	314.5610	1,078.00
07/04/2010	ALBI On 05-August-10			Index Future	315.02	314.6430	315.0210	314.6430	0.00
07/04/2010	CRD1 On 06-May-10			Index Future	137.38	137.3080	137.3820	137.3080	2.00
07/04/2010	GOVI On 06-May-10			GOVI	316.43	316.0420	316.4250	316.0420	324.00
07/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	70342	7	70342	7	0.00
07/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	4092	0	4092	0	0.00
07/04/2010	GOVI On 05-August-10			GOVI	321.92	321.5300	321.9150	321.5300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	85927	8	85927	8	0.00
07/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	22777	2	22777	2	0.00
07/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/04/2010	ILBI On 06-May-10			Index Future	362.46	362.6740	362.4620	362.6740	469.00
07/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
07/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
07/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
07/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
07/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
07/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
07/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
07/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.64	93.3700	6.6400	93.3700	0.00
07/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.61	93.4200	6.6100	93.4200	0.00
07/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.55	93.4400	6.5500	93.4400	0.00
07/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4500	6.5400	93.4500	1,000.00
07/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.54	93.4500	6.5400	93.4500	1,000.00
07/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.56	93.4300	6.5600	93.4300	1,000.00
07/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.65	93.3400	6.6500	93.3400	0.00
07/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.90	93.0900	6.9000	93.0900	5,000.00
07/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.23	92.7600	7.2300	92.7600	5,000.00
07/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.55	92.4400	7.5500	92.4400	3,500.00
07/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.85	92.1400	7.8500	92.1400	7,500.00
07/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.94	92.0500	7.9400	92.0500	0.00
07/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
07/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
07/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
07/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN10 On 05-August-10	7.25	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
07/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/04/2010	OTH1 On 06-May-10			Index Future	306.53	306.1330	306.5300	306.1330	3.00
07/04/2010	R155 On 06-May-10			Bond Future	7.01	109.8340	7.0060	109.8340	0.00
07/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	638	1	638	1	0.00
07/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	702	1	702	1	0.00
07/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	576	1	576	1	0.00
07/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	4	0	4	0	0.00
07/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	2	0	2	0	0.00
07/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	2	0	2	0	0.00
07/04/2010	R157 On 06-May-10			Bond Future	7.94	125.7260	7.9430	125.7260	6,105.00
07/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	2709	3	2709	3	0.00
07/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	395	0	395	0	10.00
07/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	647	1	647	1	0.00
07/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	367	0	367	0	0.00
07/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	607	1	607	1	0.00
07/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	8	0	8	0	0.00
07/04/2010	R157 On 05-August-10			Bond Future	8.02	127.8473	8.0170	127.8473	0.00
07/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3539	3	3539	3	0.00
07/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2580	2	2580	2	0.00
07/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4571	4	4571	4	0.00
07/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	1738	2	1738	2	500.00
07/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	70	0	70	0	500.00
07/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	652	1	652	1	0.00
07/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	341	0	341	0	500.00
07/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	162	0	162	0	0.00
07/04/2010	R157 On 04-November-10			Bond Future	8.03	123.4579	8.0330	123.4579	0.00
07/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	2745	3	2745	3	0.00
07/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2592	2	2592	2	0.00
07/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	2901	3	2901	3	0.00
07/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	614	1	614	1	0.00
07/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	743	1	743	1	0.00
07/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	676	1	676	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	R186 On 06-May-10			Bond Future	8.78	118.6308	8.7800	118.6308	18,696.00
07/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	2404	2	2404	2	0.00
07/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	319	0	319	0	0.00
07/04/2010	R186 On 05-August-10			Bond Future	8.84	115.3275	8.8410	115.3275	2,231.00
07/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4784	5	4784	5	0.00
07/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	10363	10	10363	10	0.00
07/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	2018	2	2018	2	1,300.00
07/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	8420	8	8420	8	0.00
07/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	281	0	281	0	1,300.00
07/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	2884	3	2884	3	0.00
07/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	139	0	139	0	3,000.00
07/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	1010	1	1010	1	0.00
07/04/2010	R186 On 04-November-10			Bond Future	8.87	117.5275	8.8720	117.5275	0.00
07/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5515	5	5515	5	0.00
07/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5803	6	5803	6	0.00
07/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5233	5	5233	5	0.00
07/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2227	2	2227	2	0.00
07/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	1903	2	1903	2	0.00
07/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	2061	2	2061	2	0.00
07/04/2010	R201 On 06-May-10			Bond Future	7.94	106.3791	7.9360	106.3791	486.00
07/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2162	2	2162	2	0.00
07/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	5	0	5	0	0.00
07/04/2010	R201 On 05-August-10			Bond Future	8.02	103.7560	8.0190	103.7560	0.00
07/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3601	4	3601	4	0.00
07/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	67	0	67	0	0.00
07/04/2010	R201 On 04-November-10			Bond Future	8.03	105.7353	8.0340	105.7353	0.00
07/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2241	2	2241	2	0.00
07/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2125	2	2125	2	0.00
07/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2361	2	2361	2	0.00
07/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	575	1	575	1	0.00
07/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	682	1	682	1	0.00
07/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	626	1	626	1	0.00
07/04/2010	R203 On 06-May-10			Bond Future	8.48	99.8768	8.4840	99.8768	1,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	2726	3	2726	3	0.00
07/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	17	0	17	0	0.00
07/04/2010	R203 On 05-August-10			Bond Future	8.56	101.5637	8.5630	101.5637	1,607.00
07/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	3771	4	3771	4	0.00
07/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	290	0	290	0	0.00
07/04/2010	R203 On 04-November-10			Bond Future	8.60	99.3258	8.6010	99.3258	0.00
07/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	3822	4	3822	4	0.00
07/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	4007	4	4007	4	0.00
07/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	3641	4	3641	4	0.00
07/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	679	1	679	1	0.00
07/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	562	1	562	1	0.00
07/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	618	1	618	1	0.00
07/04/2010	R204 On 06-May-10			Bond Future	8.54	99.6793	8.5440	99.6793	1,552.00
07/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	2669	3	2669	3	200.00
07/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	497	0	497	0	200.00
07/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5422	5	5422	5	0.00
07/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
07/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	756	1	756	1	0.00
07/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	32	0	32	0	0.00
07/04/2010	R204 On 05-August-10			Bond Future	8.62	97.3253	8.6190	97.3253	1,112.00
07/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	3905	4	3905	4	0.00
07/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	370	0	370	0	0.00
07/04/2010	R204 On 04-November-10			Bond Future	8.65	99.1809	8.6530	99.1809	0.00
07/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4110	4	4110	4	0.00
07/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	3917	4	3917	4	0.00
07/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4307	4	4307	4	0.00
07/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	764	1	764	1	0.00
07/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	911	1	911	1	0.00
07/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	835	1	835	1	0.00
07/04/2010	R206 On 06-May-10			Bond Future	7.93	100.9251	7.9320	100.9251	0.00
07/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2508	2	2508	2	0.00
07/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	1	0	1	0	0.00
07/04/2010	R206 On 05-August-10			Bond Future	8.03	98.8609	8.0340	98.8609	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	2812	3	2812	3	0.00
07/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	43	0	43	0	0.00
07/04/2010	R206 On 04-November-10			Bond Future	8.05	100.7434	8.0490	100.7434	0.00
07/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1652	2	1652	2	0.00
07/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1747	2	1747	2	0.00
07/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1559	1	1559	1	0.00
07/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	470	1	470	1	0.00
07/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	388	0	388	0	0.00
07/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	428	0	428	0	0.00
07/04/2010	R207 On 06-May-10			Bond Future	8.65	93.0932	8.6540	93.0932	737.00
07/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3544	3	3544	3	0.00
07/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	11	0	11	0	0.00
07/04/2010	R207 On 05-August-10			Bond Future	8.73	91.0202	8.7270	91.0202	0.00
07/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	4725	5	4725	5	0.00
07/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	273	0	273	0	0.00
07/04/2010	R207 On 04-November-10			Bond Future	8.76	92.7543	8.7600	92.7543	0.00
07/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	3898	4	3898	4	0.00
07/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3709	4	3709	4	0.00
07/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	4092	4	4092	4	0.00
07/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	1008	1	1008	1	0.00
07/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1185	1	1185	1	0.00
07/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	1093	1	1093	1	0.00
07/04/2010	R208 On 06-May-10			Bond Future	8.73	86.8577	8.7310	86.8577	5,004.00
07/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3209	3	3209	3	0.00
07/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	20	0	20	0	0.00
07/04/2010	R208 On 05-August-10			Bond Future	8.80	88.3279	8.7990	88.3279	1,249.00
07/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	4541	4	4541	4	0.00
07/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	347	0	347	0	0.00
07/04/2010	R208 On 04-November-10			Bond Future	8.83	86.6077	8.8340	86.6077	0.00
07/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	3548	3	3548	3	0.00
07/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	3748	4	3748	4	0.00
07/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3354	3	3354	3	0.00
07/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	1164	1	1164	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	973	1	973	1	0.00
07/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	1065	1	1065	1	0.00
07/04/2010	R209 On 06-May-10			Bond Future	8.79	74.6934	8.7850	74.6934	1,798.00
07/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	144	0	144	0	0.00
07/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2482	3	2482	3	0.00
07/04/2010	R209 On 05-August-10			Bond Future	8.83	75.9593	8.8320	75.9593	0.00
07/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1722	2	1722	2	0.00
07/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2376	3	2376	3	0.00
07/04/2010	R209 On 04-November-10			Bond Future	8.86	74.2495	8.8550	74.2495	0.00
07/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3514	3	3514	3	0.00
07/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3725	4	3725	4	0.00
07/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3309	3	3309	3	0.00
07/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2566	3	2566	3	0.00
07/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2214	2	2214	2	0.00
07/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2385	3	2385	3	0.00
07/04/2010	TRT1 On 06-May-10			Index Future	312.55	312.1690	312.5460	312.1690	100.00
08/04/2010	AL7T On 06-May-10			Index Future	340.97	342.1150	340.9690	342.1150	58.00
08/04/2010	ALBI On 06-May-10			Index Future	314.02	314.9470	314.0170	314.9470	1,078.00
08/04/2010	ALBI On 05-August-10			Index Future	314.09	315.0210	314.0890	315.0210	0.00
08/04/2010	CRD1 On 06-May-10			Index Future	137.18	137.3820	137.1790	137.3820	2.00
08/04/2010	GOVI On 06-May-10			GOVI	315.48	316.4250	315.4830	316.4250	324.00
08/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	62076	7	62076	7	0.00
08/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	5246	0	5246	0	0.00
08/04/2010	GOVI On 05-August-10			GOVI	320.96	321.9150	320.9550	321.9150	0.00
08/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	79090	9	79090	9	0.00
08/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	25540	2	25540	2	0.00
08/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/04/2010	ILBI On 06-May-10			Index Future	362.46	362.4620	362.4570	362.4620	469.00
08/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
08/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
08/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
08/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
08/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
08/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
08/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.61	93.3600	6.6100	93.3600	0.00
08/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.60	93.3900	6.6000	93.3900	0.00
08/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
08/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	1,000.00
08/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	1,000.00
08/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	1,000.00
08/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	0.00
08/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	5,000.00
08/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	5,000.00
08/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.56	92.4500	7.5600	92.4500	3,500.00
08/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.86	92.1500	7.8600	92.1500	7,500.00
08/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.98	92.0600	7.9800	92.0600	0.00
08/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
08/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
08/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
08/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2010	JN05 On 06-May-10	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
08/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/04/2010	OTH1 On 06-May-10			Index Future	305.66	306.5300	305.6600	306.5300	3.00
08/04/2010	R155 On 06-May-10			Bond Future	7.06	109.8663	7.0560	109.8663	0.00
08/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	575	1	575	1	0.00
08/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	638	1	638	1	0.00
08/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	513	1	513	1	0.00
08/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	6	0	6	0	0.00
08/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	2	0	2	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	3	0	3	0	0.00
08/04/2010	R157 On 06-May-10			Bond Future	7.99	125.8882	7.9930	125.8882	6,105.00
08/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	2467	3	2467	3	0.00
08/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	290	0	290	0	10.00
08/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	503	1	503	1	0.00
08/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	469	0	469	0	0.00
08/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	747	1	747	1	0.00
08/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	11	0	11	0	0.00
08/04/2010	R157 On 05-August-10			Bond Future	8.07	128.0160	8.0710	128.0160	0.00
08/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3315	4	3315	4	0.00
08/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2380	3	2380	3	0.00
08/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4332	5	4332	5	0.00
08/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	1572	2	1572	2	500.00
08/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	84	0	84	0	500.00
08/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	738	1	738	1	0.00
08/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	394	0	394	0	500.00
08/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	191	0	191	0	0.00
08/04/2010	R157 On 04-November-10			Bond Future	8.09	123.6234	8.0910	123.6234	0.00
08/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	2559	3	2559	3	0.00
08/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2412	3	2412	3	0.00
08/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	2710	3	2710	3	0.00
08/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	682	1	682	1	0.00
08/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	822	1	822	1	0.00
08/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	750	1	750	1	0.00
08/04/2010	R186 On 06-May-10			Bond Future	8.83	118.9376	8.8300	118.9376	18,696.00
08/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	2024	2	2024	2	0.00
08/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	418	0	418	0	0.00
08/04/2010	R186 On 05-August-10			Bond Future	8.89	115.6485	8.8930	115.6485	2,231.00
08/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4419	5	4419	5	0.00
08/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	1794	2	1794	2	1,300.00
08/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	7973	8	7973	8	0.00
08/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	9896	10	9896	10	0.00
08/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	162	0	162	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	325	0	325	0	1,300.00
08/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	3150	3	3150	3	0.00
08/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	1136	1	1136	1	0.00
08/04/2010	R186 On 04-November-10			Bond Future	8.93	117.8447	8.9250	117.8447	0.00
08/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5183	6	5183	6	0.00
08/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5462	6	5462	6	0.00
08/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	4910	5	4910	5	0.00
08/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2397	2	2397	2	0.00
08/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	2056	2	2056	2	0.00
08/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	2223	2	2223	2	0.00
08/04/2010	R201 On 06-May-10			Bond Future	7.98	106.4682	7.9760	106.4682	486.00
08/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2010	2	2010	2	0.00
08/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	8	0	8	0	0.00
08/04/2010	R201 On 05-August-10			Bond Future	8.06	103.8480	8.0610	103.8480	0.00
08/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3456	4	3456	4	0.00
08/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	77	0	77	0	0.00
08/04/2010	R201 On 04-November-10			Bond Future	8.08	105.8228	8.0800	105.8228	0.00
08/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2127	2	2127	2	0.00
08/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2014	2	2014	2	0.00
08/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2244	2	2244	2	0.00
08/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	618	1	618	1	0.00
08/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	732	1	732	1	0.00
08/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	673	1	673	1	0.00
08/04/2010	R203 On 06-May-10			Bond Future	8.53	99.9996	8.5340	99.9996	1,710.00
08/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	2467	3	2467	3	0.00
08/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	24	0	24	0	0.00
08/04/2010	R203 On 05-August-10			Bond Future	8.62	101.6880	8.6160	101.6880	1,607.00
08/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	3538	4	3538	4	0.00
08/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	331	0	331	0	0.00
08/04/2010	R203 On 04-November-10			Bond Future	8.66	99.4467	8.6560	99.4467	0.00
08/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	3608	4	3608	4	0.00
08/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	3788	4	3788	4	0.00
08/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	3432	4	3432	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	747	1	747	1	0.00
08/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	620	1	620	1	0.00
08/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	681	1	681	1	0.00
08/04/2010	R204 On 06-May-10			Bond Future	8.59	99.8146	8.5940	99.8146	1,552.00
08/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	2388	3	2388	3	200.00
08/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5129	5	5129	5	0.00
08/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	370	0	370	0	200.00
08/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
08/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	923	1	923	1	0.00
08/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	45	0	45	0	0.00
08/04/2010	R204 On 05-August-10			Bond Future	8.67	97.4628	8.6710	97.4628	1,112.00
08/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	3657	4	3657	4	0.00
08/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	420	0	420	0	0.00
08/04/2010	R204 On 04-November-10			Bond Future	8.71	99.3154	8.7070	99.3154	0.00
08/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	3883	4	3883	4	0.00
08/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	3696	4	3696	4	0.00
08/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4075	4	4075	4	0.00
08/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	834	1	834	1	0.00
08/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	992	1	992	1	0.00
08/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	910	1	910	1	0.00
08/04/2010	R206 On 06-May-10			Bond Future	7.98	101.0309	7.9820	101.0309	0.00
08/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2352	3	2352	3	0.00
08/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
08/04/2010	R206 On 05-August-10			Bond Future	8.09	98.9688	8.0880	98.9688	0.00
08/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	2664	3	2664	3	0.00
08/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	52	0	52	0	0.00
08/04/2010	R206 On 04-November-10			Bond Future	8.11	100.8527	8.1090	100.8527	0.00
08/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1536	2	1536	2	0.00
08/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1628	2	1628	2	0.00
08/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1446	2	1446	2	0.00
08/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	521	0	521	0	0.00
08/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	433	0	433	0	0.00
08/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	476	0	476	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	R207 On 06-May-10			Bond Future	8.70	93.2268	8.7030	93.2268	737.00
08/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3251	4	3251	4	0.00
08/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	15	0	15	0	0.00
08/04/2010	R207 On 05-August-10			Bond Future	8.78	91.1629	8.7790	91.1629	0.00
08/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	4455	5	4455	5	0.00
08/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	312	0	312	0	0.00
08/04/2010	R207 On 04-November-10			Bond Future	8.81	92.8944	8.8140	92.8944	0.00
08/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	3675	4	3675	4	0.00
08/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3492	4	3492	4	0.00
08/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	3863	4	3863	4	0.00
08/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	1093	1	1093	1	0.00
08/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1283	1	1283	1	0.00
08/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	1185	1	1185	1	0.00
08/04/2010	R208 On 06-May-10			Bond Future	8.79	87.0024	8.7910	87.0024	5,004.00
08/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	2843	3	2843	3	0.00
08/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	31	0	31	0	0.00
08/04/2010	R208 On 05-August-10			Bond Future	8.86	88.4699	8.8610	88.4699	1,249.00
08/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	4216	5	4216	5	0.00
08/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	404	0	404	0	0.00
08/04/2010	R208 On 04-November-10			Bond Future	8.90	86.7475	8.8980	86.7475	0.00
08/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	3279	4	3279	4	0.00
08/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	3471	4	3471	4	0.00
08/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3093	3	3093	3	0.00
08/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	1292	1	1292	1	0.00
08/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	1084	1	1084	1	0.00
08/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	1184	1	1184	1	0.00
08/04/2010	R209 On 06-May-10			Bond Future	8.84	74.9486	8.8350	74.9486	1,798.00
08/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	91	0	91	0	0.00
08/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2827	2	2827	2	0.00
08/04/2010	R209 On 05-August-10			Bond Future	8.88	76.2121	8.8830	76.2121	0.00
08/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1534	2	1534	2	0.00
08/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2591	2	2591	2	0.00
08/04/2010	R209 On 04-November-10			Bond Future	8.91	74.5167	8.9080	74.5167	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3270	4	3270	4	0.00
08/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3473	4	3473	4	0.00
08/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3074	3	3074	3	0.00
08/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2747	3	2747	3	0.00
08/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2378	2	2378	2	0.00
08/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2557	2	2557	2	0.00
08/04/2010	TRT1 On 06-May-10			Index Future	311.62	312.5460	311.6220	312.5460	100.00
09/04/2010	AL7T On 06-May-10			Index Future	341.86	340.9690	341.8620	340.9690	58.00
09/04/2010	ALBI On 06-May-10			Index Future	314.81	314.0170	314.8110	314.0170	1,062.00
09/04/2010	ALBI On 05-August-10			Index Future	314.88	314.0890	314.8810	314.0890	0.00
09/04/2010	CRD1 On 06-May-10			Index Future	137.38	137.1790	137.3790	137.1790	2.00
09/04/2010	GOVI On 06-May-10			GOVI	316.28	315.4830	316.2790	315.4830	324.00
09/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	68620	6	68620	6	0.00
09/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	3830	1	3830	1	0.00
09/04/2010	GOVI On 05-August-10			GOVI	321.76	320.9550	321.7640	320.9550	0.00
09/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	84512	8	84512	8	0.00
09/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	22872	3	22872	3	0.00
09/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/04/2010	ILBI On 06-May-10			Index Future	362.45	362.4570	362.4530	362.4570	497.00
09/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
09/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
09/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
09/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
09/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
09/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
09/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
09/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	0.00
09/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.59	93.4000	6.5900	93.4000	0.00
09/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.54	93.4500	6.5400	93.4500	0.00
09/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.53	93.4600	6.5300	93.4600	1,000.00
09/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.53	93.4600	6.5300	93.4600	1,000.00
09/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.55	93.4400	6.5500	93.4400	1,000.00
09/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.64	93.3500	6.6400	93.3500	0.00

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09/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.89	93.1000	6.8900	93.1000	5,000.00
09/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.22	92.7700	7.2200	92.7700	5,000.00
09/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.55	92.4400	7.5500	92.4400	3,500.00
09/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.85	92.1400	7.8500	92.1400	7,500.00
09/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.97	92.0200	7.9700	92.0200	0.00
09/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
09/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
09/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
09/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

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09/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/04/2010	OTH1 On 06-May-10			Index Future	306.44	305.6600	306.4410	305.6600	3.00
09/04/2010	R155 On 06-May-10			Bond Future	7.01	109.8017	7.0110	109.8017	0.00
09/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	632	1	632	1	0.00
09/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	569	1	569	1	0.00
09/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	695	1	695	1	0.00
09/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	1	0	1	0	0.00
09/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	3	0	3	0	0.00
09/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	2	0	2	0	0.00
09/04/2010	R157 On 06-May-10			Bond Future	7.95	125.6425	7.9510	125.6425	6,105.00
09/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	2668	2	2668	2	0.00
09/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	607	1	607	1	0.00
09/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	361	0	361	0	10.00
09/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	612	1	612	1	0.00
09/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	366	0	366	0	0.00
09/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	6	0	6	0	0.00
09/04/2010	R157 On 05-August-10			Bond Future	8.03	127.7631	8.0270	127.7631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3493	3	3493	3	0.00
09/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2536	2	2536	2	0.00
09/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	1698	2	1698	2	500.00
09/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4524	4	4524	4	0.00
09/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	70	0	70	0	1,000.00
09/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	658	1	658	1	0.00
09/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	344	0	344	0	500.00
09/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	163	0	163	0	0.00
09/04/2010	R157 On 04-November-10			Bond Future	8.04	123.3640	8.0440	123.3640	0.00
09/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	2704	3	2704	3	0.00
09/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	2859	3	2859	3	0.00
09/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2552	2	2552	2	0.00
09/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	752	1	752	1	0.00
09/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	621	1	621	1	0.00
09/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	685	1	685	1	0.00
09/04/2010	R186 On 06-May-10			Bond Future	8.79	118.4588	8.7890	118.4588	18,696.00
09/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	2309	2	2309	2	0.00
09/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	310	0	310	0	0.00
09/04/2010	R186 On 05-August-10			Bond Future	8.85	115.1582	8.8500	115.1582	2,231.00
09/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4704	4	4704	4	0.00
09/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	1960	2	1960	2	1,300.00
09/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	8334	8	8334	8	0.00
09/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	10276	10	10276	10	0.00
09/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	137	0	137	0	3,000.00
09/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	281	0	281	0	1,300.00
09/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	2911	3	2911	3	0.00
09/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	1015	1	1015	1	0.00
09/04/2010	R186 On 04-November-10			Bond Future	8.88	117.3508	8.8810	117.3508	0.00
09/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5443	5	5443	5	0.00
09/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5163	5	5163	5	0.00
09/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5730	5	5730	5	0.00
09/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	1914	2	1914	2	0.00
09/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2241	2	2241	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	2073	2	2073	2	0.00
09/04/2010	R201 On 06-May-10			Bond Future	7.93	106.3133	7.9340	106.3133	486.00
09/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2169	2	2169	2	0.00
09/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	4	0	4	0	0.00
09/04/2010	R201 On 05-August-10			Bond Future	8.02	103.6935	8.0170	103.6935	0.00
09/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3606	3	3606	3	0.00
09/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	65	0	65	0	0.00
09/04/2010	R201 On 04-November-10			Bond Future	8.03	105.6619	8.0320	105.6619	0.00
09/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2241	2	2241	2	0.00
09/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2361	2	2361	2	0.00
09/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2124	2	2124	2	0.00
09/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	674	1	674	1	0.00
09/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	568	1	568	1	0.00
09/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	619	1	619	1	0.00
09/04/2010	R203 On 06-May-10			Bond Future	8.50	99.7329	8.5030	99.7329	1,710.00
09/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	2625	2	2625	2	0.00
09/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	17	0	17	0	0.00
09/04/2010	R203 On 05-August-10			Bond Future	8.58	101.4138	8.5830	101.4138	1,607.00
09/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	3676	4	3676	4	0.00
09/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	298	0	298	0	0.00
09/04/2010	R203 On 04-November-10			Bond Future	8.62	99.1700	8.6220	99.1700	0.00
09/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	3734	4	3734	4	0.00
09/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	3555	3	3555	3	0.00
09/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	3918	4	3918	4	0.00
09/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	579	1	579	1	0.00
09/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	699	1	699	1	0.00
09/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	636	1	636	1	0.00
09/04/2010	R204 On 06-May-10			Bond Future	8.54	99.5209	8.5420	99.5209	1,552.00
09/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	2674	2	2674	2	200.00
09/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	481	0	481	0	200.00
09/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5434	5	5434	5	0.00
09/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
09/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	729	1	729	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	26	0	26	0	0.00
09/04/2010	R204 On 05-August-10			Bond Future	8.62	97.1651	8.6170	97.1651	1,112.00
09/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	3906	4	3906	4	0.00
09/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	360	0	360	0	0.00
09/04/2010	R204 On 04-November-10			Bond Future	8.65	99.0132	8.6520	99.0132	0.00
09/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4106	4	4106	4	0.00
09/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4303	4	4303	4	0.00
09/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	3912	4	3912	4	0.00
09/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	900	1	900	1	0.00
09/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	754	1	754	1	0.00
09/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	825	1	825	1	0.00
09/04/2010	R206 On 06-May-10			Bond Future	7.94	100.8753	7.9400	100.8753	0.00
09/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2483	2	2483	2	0.00
09/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
09/04/2010	R206 On 05-August-10			Bond Future	8.04	98.8114	8.0430	98.8114	0.00
09/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	2786	3	2786	3	0.00
09/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	43	0	43	0	0.00
09/04/2010	R206 On 04-November-10			Bond Future	8.06	100.6888	8.0600	100.6888	0.00
09/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1627	2	1627	2	0.00
09/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1534	1	1534	1	0.00
09/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1722	2	1722	2	0.00
09/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	393	0	393	0	0.00
09/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	475	1	475	1	0.00
09/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	433	0	433	0	0.00
09/04/2010	R207 On 06-May-10			Bond Future	8.66	92.9295	8.6620	92.9295	737.00
09/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3494	3	3494	3	0.00
09/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	9	0	9	0	0.00
09/04/2010	R207 On 05-August-10			Bond Future	8.74	90.8542	8.7360	90.8542	0.00
09/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	4671	4	4671	4	0.00
09/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	273	0	273	0	0.00
09/04/2010	R207 On 04-November-10			Bond Future	8.77	92.5797	8.7690	92.5797	0.00
09/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	3852	4	3852	4	0.00
09/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	4045	4	4045	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3663	3	3663	3	0.00
09/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1192	1	1192	1	0.00
09/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	1013	1	1013	1	0.00
09/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	1100	1	1100	1	0.00
09/04/2010	R208 On 06-May-10			Bond Future	8.75	86.6256	8.7500	86.6256	5,004.00
09/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3088	3	3088	3	0.00
09/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	19	0	19	0	0.00
09/04/2010	R208 On 05-August-10			Bond Future	8.82	88.0878	8.8180	88.0878	1,249.00
09/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	4433	4	4433	4	0.00
09/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	357	0	357	0	0.00
09/04/2010	R208 On 04-November-10			Bond Future	8.85	86.3592	8.8540	86.3592	0.00
09/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	3455	3	3455	3	0.00
09/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3263	3	3263	3	0.00
09/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	3653	3	3653	3	0.00
09/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	999	1	999	1	0.00
09/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	1195	1	1195	1	0.00
09/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	1093	1	1093	1	0.00
09/04/2010	R209 On 06-May-10			Bond Future	8.78	74.5505	8.7840	74.5505	1,798.00
09/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	130	0	130	0	0.00
09/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2460	3	2460	3	0.00
09/04/2010	R209 On 05-August-10			Bond Future	8.83	75.8098	8.8300	75.8098	0.00
09/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1712	2	1712	2	0.00
09/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2351	3	2351	3	0.00
09/04/2010	R209 On 04-November-10			Bond Future	8.86	74.1009	8.8550	74.1009	0.00
09/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3500	3	3500	3	0.00
09/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3712	3	3712	3	0.00
09/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3295	3	3295	3	0.00
09/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2552	3	2552	3	0.00
09/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2201	2	2201	2	0.00
09/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2371	3	2371	3	0.00
09/04/2010	TRT1 On 06-May-10			Index Future	312.41	311.6220	312.4060	311.6220	100.00