



# Derivatives Monthly Statistics Report

For August 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	AL7T On 05-August-10			Index Future	357.53	357.6710	357.5320	357.6710	38.00
02/08/2010	AL7T On 04-November-10			Index Future	363.46	363.6050	363.4620	363.6050	0.00
02/08/2010	ALBI On 05-August-10			Index Future	329.07	329.1410	329.0730	329.1410	523.00
02/08/2010	ALBI On 04-November-10			Index Future	334.55	334.6190	334.5490	334.6190	968.00
02/08/2010	ALBI On 03-February-11			Index Future	340.25	340.3420	340.2540	340.3420	0.00
02/08/2010	CRD1 On 05-August-10			Index Future	145.13	145.1000	145.1320	145.1000	2.00
02/08/2010	CRD1 On 04-November-10			Index Future	147.55	147.5150	147.5480	147.5150	0.00
02/08/2010	CRD1 On 03-February-11			Index Future	150.21	150.1770	150.2100	150.1770	0.00
02/08/2010	GOVI On 05-August-10			GOVI	329.96	330.0260	329.9590	330.0260	171.00
02/08/2010	GOVI On 05-August-10	315.60	Call	GOVI	143590	14	143590	14	0.00
02/08/2010	GOVI On 05-August-10	315.60	Put	GOVI	0	0	0	0	0.00
02/08/2010	GOVI On 04-November-10			GOVI	335.45	335.5180	335.4500	335.5180	116.00
02/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	64500	7	64500	7	0.00
02/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	64400	7	64400	7	0.00
02/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	64600	7	64600	7	0.00
02/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
02/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
02/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
02/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2010	ILBI On 05-August-10			Index Future	383.18	381.9020	383.1830	381.9020	501.00
02/08/2010	ILBI On 04-November-10			Index Future	389.68	388.3700	389.6760	388.3700	0.00
02/08/2010	ILBI On 03-February-11			Index Future	409.78	408.1080	409.7790	408.1080	0.00
02/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00

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02/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.4500	6.5000	93.4500	1,000.00
02/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.6700	6.4700	93.6700	1,000.00
02/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.22	93.7600	6.2200	93.7600	0.00
02/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.20	93.7800	6.2000	93.7800	0.00
02/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
02/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.20	93.8100	6.2000	93.8100	0.00
02/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	5,500.00
02/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.35	93.6700	6.3500	93.6700	4,500.00
02/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	6,000.00
02/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.70	93.2800	6.7000	93.2800	5,000.00
02/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.95	93.0400	6.9500	93.0400	0.00
02/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.05	92.9400	7.0500	92.9400	0.00
02/08/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
02/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
02/08/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

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02/08/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2010	OTH1 On 05-August-10			Index Future	323.93	324.0110	323.9300	324.0110	3.00
02/08/2010	OTH1 On 04-November-10			Index Future	329.32	329.4030	329.3210	329.4030	0.00
02/08/2010	OTH1 On 03-February-11			Index Future	335.26	335.3490	335.2630	335.3490	0.00
02/08/2010	R157 On 05-August-10			Bond Future	7.59	130.0683	7.5930	130.0683	3,768.00
02/08/2010	R157 On 05-August-10	8.75	Call	Bond Future	5386	5	5386	5	0.00
02/08/2010	R157 On 05-August-10	8.50	Call	Bond Future	4248	4	4248	4	0.00
02/08/2010	R157 On 05-August-10	9.00	Call	Bond Future	6510	7	6510	7	0.00
02/08/2010	R157 On 05-August-10	8.25	Call	Bond Future	3096	3	3096	3	500.00
02/08/2010	R157 On 05-August-10	7.50	Call	Bond Future	44	0	44	0	500.00
02/08/2010	R157 On 05-August-10	7.50	Put	Bond Future	490	1	490	1	0.00
02/08/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R157 On 05-August-10	8.25	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00
02/08/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R157 On 04-November-10			Bond Future	7.65	125.4134	7.6470	125.4134	4,176.00
02/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	3970	4	3970	4	0.00
02/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	4169	4	4169	4	0.00
02/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	3772	4	3772	4	0.00
02/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	812	1	812	1	500.00
02/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	178	0	178	0	0.00
02/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	1485	1	1485	1	0.00
02/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	137	0	137	0	0.00
02/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	157	0	157	0	0.00
02/08/2010	R157 On 03-February-11			Bond Future	7.68	127.6642	7.6790	127.6642	0.00
02/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2084	2	2084	2	0.00

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02/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	1951	2	1951	2	0.00
02/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2221	2	2221	2	0.00
02/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	1054	1	1054	1	0.00
02/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	1213	1	1213	1	0.00
02/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	1131	1	1131	1	0.00
02/08/2010	R157 On 05-May-11			Bond Future	7.68	123.2578	7.6780	123.2578	0.00
02/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	1966	2	1966	2	0.00
02/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	1852	2	1852	2	0.00
02/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2085	2	2085	2	0.00
02/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1585	2	1585	2	0.00
02/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1762	2	1762	2	0.00
02/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1670	2	1670	2	0.00
02/08/2010	R186 On 05-August-10			Bond Future	8.45	119.4976	8.4530	119.4976	11,371.00
02/08/2010	R186 On 05-August-10	9.25	Call	Bond Future	7533	8	7533	8	0.00
02/08/2010	R186 On 05-August-10	8.75	Call	Bond Future	2897	3	2897	3	816.00
02/08/2010	R186 On 05-August-10	9.75	Call	Bond Future	11898	12	11898	12	0.00
02/08/2010	R186 On 05-August-10	8.50	Call	Bond Future	733	1	733	1	144.00
02/08/2010	R186 On 05-August-10	10.00	Call	Bond Future	13984	14	13984	14	0.00
02/08/2010	R186 On 05-August-10	9.00	Call	Bond Future	5249	5	5249	5	48.00
02/08/2010	R186 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	48.00
02/08/2010	R186 On 05-August-10	8.50	Put	Bond Future	268	0	268	0	0.00
02/08/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
02/08/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
02/08/2010	R186 On 05-August-10	8.75	Put	Bond Future	3	0	3	0	0.00
02/08/2010	R186 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R186 On 04-November-10			Bond Future	8.50	121.4910	8.5010	121.4910	12,012.00
02/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	7669	8	7669	8	0.00
02/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	8048	8	8048	8	0.00
02/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	7294	7	7294	7	0.00
02/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	4180	4	4180	4	10,900.00
02/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	739	1	739	1	0.00
02/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	1781	2	1781	2	0.00
02/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	600	1	600	1	0.00

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02/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	666	1	666	1	0.00
02/08/2010	R186 On 03-February-11			Bond Future	8.54	118.3788	8.5370	118.3788	0.00
02/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	6465	7	6465	7	0.00
02/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	6789	7	6789	7	0.00
02/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	6146	6	6146	6	0.00
02/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	2256	2	2256	2	0.00
02/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	1986	2	1986	2	0.00
02/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	2117	2	2117	2	0.00
02/08/2010	R186 On 05-May-11			Bond Future	8.57	120.6081	8.5650	120.6081	0.00
02/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	5592	6	5592	6	0.00
02/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	5877	6	5877	6	0.00
02/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	5313	5	5313	5	0.00
02/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	4036	4	4036	4	0.00
02/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	3667	4	3667	4	0.00
02/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	3847	4	3847	4	0.00
02/08/2010	R189 On 05-August-10			Bond Future	1.43	114.7916	1.4290	114.7916	0.00
02/08/2010	R189 On 05-August-10	1.75	Call	Bond Future	886	1	886	1	0.00
02/08/2010	R189 On 05-August-10	1.70	Call	Bond Future	748	1	748	1	0.00
02/08/2010	R189 On 05-August-10	1.80	Call	Bond Future	1023	1	1023	1	0.00
02/08/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 04-November-10			Bond Future	1.54	111.7859	1.5410	111.7859	0.00
02/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	520	1	520	1	0.00
02/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	644	1	644	1	0.00
02/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	396	0	396	0	0.00
02/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 05-August-10			Bond Future	2.94	128.6795	2.9370	128.6795	0.00
02/08/2010	R197 On 05-August-10	3.05	Call	Bond Future	1431	1	1431	1	0.00
02/08/2010	R197 On 05-August-10	3.00	Call	Bond Future	801	0	801	0	0.00
02/08/2010	R197 On 05-August-10	3.10	Call	Bond Future	2059	2	2059	2	0.00

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02/08/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 05-August-10	3.00	Put	Bond Future	1	0	1	0	0.00
02/08/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 04-November-10			Bond Future	3.00	128.7940	3.0030	128.7940	0.00
02/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	583	0	583	0	0.00
02/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1199	1	1199	1	0.00
02/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	37	0	37	0	0.00
02/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R201 On 05-August-10			Bond Future	7.52	105.7275	7.5230	105.7275	486.00
02/08/2010	R201 On 05-August-10	9.00	Call	Bond Future	5379	5	5379	5	0.00
02/08/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R201 On 04-November-10			Bond Future	7.57	107.4876	7.5730	107.4876	1,364.00
02/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	3340	3	3340	3	0.00
02/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3183	3	3183	3	0.00
02/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	3497	4	3497	4	0.00
02/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	81	0	81	0	0.00
02/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	111	0	111	0	0.00
02/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	96	0	96	0	0.00
02/08/2010	R201 On 03-February-11			Bond Future	7.60	104.9959	7.5980	104.9959	0.00
02/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2007	2	2007	2	0.00
02/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	1892	2	1892	2	0.00
02/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2125	2	2125	2	0.00
02/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	613	1	613	1	0.00
02/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	713	1	713	1	0.00
02/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	661	1	661	1	0.00
02/08/2010	R201 On 05-May-11			Bond Future	7.59	106.9880	7.5930	106.9880	0.00
02/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1651	2	1651	2	0.00
02/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1558	2	1558	2	0.00
02/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	1748	2	1748	2	0.00
02/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	1092	1	1092	1	0.00
02/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	1218	1	1218	1	0.00

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02/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	1153	1	1153	1	0.00
02/08/2010	R202 On 05-August-10			Bond Future	2.93	107.6319	2.9280	107.6319	0.00
02/08/2010	R202 On 05-August-10	3.05	Call	Bond Future	2136	0	2136	0	0.00
02/08/2010	R202 On 05-August-10	3.10	Call	Bond Future	2997	1	2997	1	0.00
02/08/2010	R202 On 05-August-10	3.00	Call	Bond Future	1267	0	1267	0	0.00
02/08/2010	R202 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R202 On 04-November-10			Bond Future	2.97	107.7265	2.9680	107.7265	0.00
02/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	1419	0	1419	0	0.00
02/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	557	0	557	0	0.00
02/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2273	1	2273	1	0.00
02/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	1	0	1	0.00
02/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R203 On 05-August-10			Bond Future	8.09	104.2055	8.0940	104.2055	3,184.00
02/08/2010	R203 On 05-August-10	9.25	Call	Bond Future	5951	6	5951	6	0.00
02/08/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R203 On 04-November-10			Bond Future	8.16	101.7738	8.1560	101.7738	2,215.00
02/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	5607	6	5607	6	0.00
02/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	5830	6	5830	6	0.00
02/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	5381	5	5381	5	0.00
02/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	144	0	144	0	0.00
02/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	110	0	110	0	0.00
02/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	128	0	128	0	0.00
02/08/2010	R203 On 03-February-11			Bond Future	8.20	103.6055	8.2020	103.6055	0.00
02/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	2790	3	2790	3	0.00
02/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	2954	3	2954	3	0.00
02/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	2630	3	2630	3	0.00
02/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1393	1	1393	1	0.00
02/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	1224	1	1224	1	0.00
02/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1306	1	1306	1	0.00
02/08/2010	R203 On 05-May-11			Bond Future	8.23	101.3889	8.2300	101.3889	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
02/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2333	2	2333	2	0.00
02/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2471	3	2471	3	0.00
02/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	2199	2	2199	2	0.00
02/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2345	2	2345	2	0.00
02/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	2131	2	2131	2	0.00
02/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	2236	2	2236	2	0.00
02/08/2010	R204 On 05-August-10			Bond Future	8.20	99.9409	8.2040	99.9409	2,664.00
02/08/2010	R204 On 05-August-10	9.25	Call	Bond Future	5953	6	5953	6	0.00
02/08/2010	R204 On 05-August-10	8.70	Call	Bond Future	2882	3	2882	3	0.00
02/08/2010	R204 On 05-August-10	8.75	Call	Bond Future	3167	3	3167	3	83.00
02/08/2010	R204 On 05-August-10	8.25	Call	Bond Future	420	1	420	1	249.00
02/08/2010	R204 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	83.00
02/08/2010	R204 On 05-August-10	8.25	Put	Bond Future	148	0	148	0	0.00
02/08/2010	R204 On 05-August-10	8.70	Put	Bond Future	0	0	0	0	650.00
02/08/2010	R204 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	780.00
02/08/2010	R204 On 04-November-10			Bond Future	8.26	101.6040	8.2610	101.6040	2,476.00
02/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	5697	6	5697	6	0.00
02/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	5452	6	5452	6	0.00
02/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	5940	6	5940	6	0.00
02/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	166	0	166	0	0.00
02/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	215	0	215	0	0.00
02/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	191	0	191	0	0.00
02/08/2010	R204 On 03-February-11			Bond Future	8.30	99.3925	8.3030	99.3925	0.00
02/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	2835	3	2835	3	0.00
02/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	2667	3	2667	3	0.00
02/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	3008	3	3008	3	0.00
02/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1629	2	1629	2	0.00
02/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1844	2	1844	2	0.00
02/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1733	2	1733	2	0.00
02/08/2010	R204 On 05-May-11			Bond Future	8.33	101.2672	8.3340	101.2672	0.00
02/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	3099	3	3099	3	0.00
02/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	2937	3	2937	3	0.00
02/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	3265	3	3265	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	2088	2	2088	2	0.00
02/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2303	2	2303	2	0.00
02/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	2193	2	2193	2	0.00
02/08/2010	R206 On 05-August-10			Bond Future	7.40	100.8575	7.4030	100.8575	0.00
02/08/2010	R206 On 05-August-10	9.00	Call	Bond Future	4631	5	4631	5	0.00
02/08/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R206 On 04-November-10			Bond Future	7.45	102.5359	7.4500	102.5359	0.00
02/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	2926	3	2926	3	0.00
02/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3053	3	3053	3	0.00
02/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	2799	3	2799	3	0.00
02/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	54	0	54	0	0.00
02/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	39	0	39	0	0.00
02/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	47	0	47	0	0.00
02/08/2010	R206 On 03-February-11			Bond Future	7.47	100.6034	7.4670	100.6034	0.00
02/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	1806	2	1806	2	0.00
02/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	1901	2	1901	2	0.00
02/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	1712	2	1712	2	0.00
02/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	469	0	469	0	0.00
02/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	403	0	403	0	0.00
02/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	435	0	435	0	0.00
02/08/2010	R206 On 05-May-11			Bond Future	7.45	102.5150	7.4510	102.5150	0.00
02/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1126	1	1126	1	0.00
02/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1194	1	1194	1	0.00
02/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1060	1	1060	1	0.00
02/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	1062	1	1062	1	0.00
02/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	957	1	957	1	0.00
02/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	1009	1	1009	1	0.00
02/08/2010	R207 On 05-August-10			Bond Future	8.28	93.9718	8.2840	93.9718	4,416.00
02/08/2010	R207 On 05-August-10	9.50	Call	Bond Future	7137	7	7137	7	0.00
02/08/2010	R207 On 05-August-10	9.25	Call	Bond Future	5729	6	5729	6	0.00
02/08/2010	R207 On 05-August-10	8.25	Call	Bond Future	188	0	188	0	100.00
02/08/2010	R207 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	100.00
02/08/2010	R207 On 05-August-10	8.25	Put	Bond Future	398	0	398	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
02/08/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
02/08/2010	R207 On 04-November-10			Bond Future	8.34	95.5357	8.3360	95.5357	600.00
02/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	5585	6	5585	6	0.00
02/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	5335	5	5335	5	0.00
02/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	5832	6	5832	6	0.00
02/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	227	0	227	0	0.00
02/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	291	0	291	0	0.00
02/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	260	0	260	0	0.00
02/08/2010	R207 On 03-February-11			Bond Future	8.38	93.6122	8.3760	93.6122	0.00
02/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	3618	4	3618	4	0.00
02/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3425	4	3425	4	0.00
02/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	3816	4	3816	4	0.00
02/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1347	1	1347	1	0.00
02/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1531	2	1531	2	0.00
02/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1436	1	1436	1	0.00
02/08/2010	R207 On 05-May-11			Bond Future	8.41	95.3779	8.4080	95.3779	0.00
02/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	3074	3	3074	3	0.00
02/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	2909	3	2909	3	0.00
02/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	3243	3	3243	3	0.00
02/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2424	2	2424	2	0.00
02/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2666	3	2666	3	0.00
02/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2542	2	2542	2	0.00
02/08/2010	R208 On 05-August-10			Bond Future	8.38	91.1498	8.3840	91.1498	10,666.00
02/08/2010	R208 On 05-August-10	9.50	Call	Bond Future	6809	7	6809	7	0.00
02/08/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R208 On 04-November-10			Bond Future	8.44	89.2643	8.4380	89.2643	6,835.00
02/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	5261	5	5261	5	0.00
02/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	5518	6	5518	6	0.00
02/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	5007	5	5007	5	0.00
02/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	364	0	364	0	0.00
02/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	289	0	289	0	0.00
02/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	324	0	324	0	0.00
02/08/2010	R208 On 03-February-11			Bond Future	8.48	90.8769	8.4790	90.8769	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
02/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3421	3	3421	3	0.00
02/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	3617	4	3617	4	0.00
02/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	3230	3	3230	3	0.00
02/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	1873	2	1873	2	0.00
02/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1655	2	1655	2	0.00
02/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1761	2	1761	2	0.00
02/08/2010	R208 On 05-May-11			Bond Future	8.51	89.1872	8.5090	89.1872	0.00
02/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	2910	3	2910	3	0.00
02/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	3078	3	3078	3	0.00
02/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	2746	3	2746	3	0.00
02/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	3107	3	3107	3	0.00
02/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	2829	3	2829	3	0.00
02/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	2965	3	2965	3	0.00
02/08/2010	R209 On 05-August-10			Bond Future	8.41	79.7422	8.4120	79.7422	1,281.00
02/08/2010	R209 On 05-August-10	8.75	Call	Bond Future	2800	3	2800	3	0.00
02/08/2010	R209 On 05-August-10	8.75	Put	Bond Future	1	0	1	0	0.00
02/08/2010	R209 On 04-November-10			Bond Future	8.45	77.9257	8.4480	77.9257	2,406.00
02/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	5287	5	5287	5	0.00
02/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	5590	6	5590	6	0.00
02/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	4989	5	4989	5	0.00
02/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	922	1	922	1	0.00
02/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	754	1	754	1	0.00
02/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	834	1	834	1	0.00
02/08/2010	R209 On 03-February-11			Bond Future	8.48	79.3246	8.4750	79.3246	0.00
02/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	5958	6	5958	6	0.00
02/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	6234	6	6234	6	0.00
02/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	5685	6	5685	6	0.00
02/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1851	2	1851	2	0.00
02/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1633	2	1633	2	0.00
02/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1739	2	1739	2	0.00
02/08/2010	R209 On 05-May-11			Bond Future	8.49	77.6689	8.4940	77.6689	0.00
02/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	4058	4	4058	4	0.00
02/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	4288	4	4288	4	0.00

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02/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	3833	4	3833	4	0.00
02/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	4203	4	4203	4	0.00
02/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	3822	4	3822	4	0.00
02/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	4008	4	4008	4	0.00
02/08/2010	R210 On 05-August-10			Bond Future	3.00	95.1276	2.9980	95.1276	0.00
02/08/2010	R210 On 05-August-10	3.10	Call	Bond Future	1333	1	1333	1	0.00
02/08/2010	R210 On 05-August-10	3.15	Call	Bond Future	1978	2	1978	2	0.00
02/08/2010	R210 On 05-August-10	3.05	Call	Bond Future	682	0	682	0	0.00
02/08/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 04-November-10			Bond Future	3.05	93.9230	3.0450	93.9230	0.00
02/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	709	0	709	0	0.00
02/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	65	0	65	0	0.00
02/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1347	1	1347	1	0.00
02/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 05-August-10			Bond Future	2.75	98.4616	2.7450	98.4616	0.00
02/08/2010	R211 On 05-August-10	2.75	Call	Bond Future	29	0	29	0	0.00
02/08/2010	R211 On 05-August-10	2.80	Call	Bond Future	321	0	321	0	0.00
02/08/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 05-August-10	2.70	Put	Bond Future	263	0	263	0	0.00
02/08/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 04-November-10			Bond Future	2.85	98.5435	2.8480	98.5435	0.00
02/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	269	0	269	0	0.00
02/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	834	1	834	1	0.00
02/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	551	1	551	1	0.00
02/08/2010	R212 On 05-August-10			Bond Future	3.03	97.4142	3.0280	97.4142	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
02/08/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R212 On 05-August-10	3.05	Call	Bond Future	208	0	208	0	0.00
02/08/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R212 On 05-August-10	2.95	Put	Bond Future	743	1	743	1	0.00
02/08/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R212 On 05-August-10	3.00	Put	Bond Future	266	0	266	0	0.00
02/08/2010	R212 On 04-November-10			Bond Future	3.10	97.4922	3.0960	97.4922	0.00
02/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1361	1	1361	1	0.00
02/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	426	0	426	0	0.00
02/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	892	1	892	1	0.00
02/08/2010	TRT1 On 05-August-10			Index Future	326.08	326.1460	326.0810	326.1460	100.00
02/08/2010	TRT1 On 04-November-10			Index Future	331.51	331.5740	331.5080	331.5740	0.00
02/08/2010	TRT1 On 03-February-11			Index Future	337.49	337.5590	337.4900	337.5590	0.00
03/08/2010	AL7T On 05-August-10			Index Future	357.04	357.5320	357.0370	357.5320	1.00
03/08/2010	AL7T On 04-November-10			Index Future	362.96	363.4620	362.9590	363.4620	38.00
03/08/2010	ALBI On 05-August-10			Index Future	328.81	329.0730	328.8060	329.0730	20.00
03/08/2010	ALBI On 04-November-10			Index Future	334.28	334.5490	334.2780	334.5490	1,225.00
03/08/2010	ALBI On 03-February-11			Index Future	340.01	340.2540	340.0050	340.2540	0.00
03/08/2010	CRD1 On 05-August-10			Index Future	145.04	145.1320	145.0350	145.1320	2.00
03/08/2010	CRD1 On 04-November-10			Index Future	147.45	147.5480	147.4490	147.5480	0.00
03/08/2010	CRD1 On 03-February-11			Index Future	150.11	150.2100	150.1090	150.2100	0.00
03/08/2010	GOVI On 05-August-10			GOVI	329.68	329.9590	329.6820	329.9590	171.00
03/08/2010	GOVI On 05-August-10	315.60	Call	GOVI	140820	14	140820	14	0.00
03/08/2010	GOVI On 05-August-10	315.60	Put	GOVI	0	0	0	0	0.00
03/08/2010	GOVI On 04-November-10			GOVI	335.17	335.4500	335.1680	335.4500	116.00
03/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	61680	6	61680	6	0.00
03/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	61580	6	61580	6	0.00
03/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	61780	6	61780	6	0.00
03/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
03/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
03/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/08/2010	ILBI On 05-August-10			Index Future	383.51	383.1830	383.5080	383.1830	12.00
03/08/2010	ILBI On 04-November-10			Index Future	390.02	389.6760	390.0170	389.6760	494.00
03/08/2010	ILBI On 03-February-11			Index Future	410.21	409.7790	410.2130	409.7790	0.00
03/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
03/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
03/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	1,000.00
03/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
03/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
03/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
03/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
03/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	5,500.00
03/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	4,500.00
03/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	6,000.00
03/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	5,000.00
03/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
03/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
03/08/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
03/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
03/08/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/08/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/08/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/08/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/08/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/08/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/08/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/08/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/08/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/08/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/08/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/08/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/08/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/08/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/08/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/08/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/08/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/08/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/08/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/08/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/08/2010	OTH1 On 05-August-10			Index Future	323.72	323.9300	323.7190	323.9300	3.00
03/08/2010	OTH1 On 04-November-10			Index Future	329.11	329.3210	329.1060	329.3210	0.00
03/08/2010	OTH1 On 03-February-11			Index Future	335.04	335.2630	335.0430	335.2630	0.00
03/08/2010	R157 On 05-August-10			Bond Future	7.61	130.0252	7.6130	130.0252	3,768.00
03/08/2010	R157 On 05-August-10	8.75	Call	Bond Future	5290	5	5290	5	0.00
03/08/2010	R157 On 05-August-10	8.50	Call	Bond Future	4152	4	4152	4	0.00
03/08/2010	R157 On 05-August-10	9.00	Call	Bond Future	6414	7	6414	7	0.00
03/08/2010	R157 On 05-August-10	7.50	Call	Bond Future	14	0	14	0	500.00
03/08/2010	R157 On 05-August-10	8.25	Call	Bond Future	3000	3	3000	3	500.00
03/08/2010	R157 On 05-August-10	7.50	Put	Bond Future	556	0	556	0	0.00
03/08/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R157 On 05-August-10	8.25	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00
03/08/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R157 On 04-November-10			Bond Future	7.67	125.3678	7.6680	125.3678	4,510.00
03/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	3881	4	3881	4	0.00
03/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	4079	4	4079	4	0.00
03/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	767	1	767	1	500.00
03/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	3685	4	3685	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	187	0	187	0	0.00
03/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	1535	1	1535	1	0.00
03/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	143	0	143	0	0.00
03/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	164	0	164	0	0.00
03/08/2010	R157 On 03-February-11			Bond Future	7.70	127.6165	7.7020	127.6165	0.00
03/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2020	2	2020	2	0.00
03/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	1889	2	1889	2	0.00
03/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2156	2	2156	2	0.00
03/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	1089	1	1089	1	0.00
03/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	1251	1	1251	1	0.00
03/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	1167	1	1167	1	0.00
03/08/2010	R157 On 05-May-11			Bond Future	7.70	123.2085	7.7020	123.2085	0.00
03/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	1910	2	1910	2	0.00
03/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	1798	2	1798	2	0.00
03/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2028	2	2028	2	0.00
03/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1626	2	1626	2	0.00
03/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1806	2	1806	2	0.00
03/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1713	2	1713	2	0.00
03/08/2010	R186 On 05-August-10			Bond Future	8.45	119.4082	8.4530	119.4082	11,371.00
03/08/2010	R186 On 05-August-10	9.25	Call	Bond Future	7533	8	7533	8	0.00
03/08/2010	R186 On 05-August-10	8.75	Call	Bond Future	2894	3	2894	3	816.00
03/08/2010	R186 On 05-August-10	9.75	Call	Bond Future	11898	12	11898	12	0.00
03/08/2010	R186 On 05-August-10	10.00	Call	Bond Future	13984	14	13984	14	0.00
03/08/2010	R186 On 05-August-10	8.50	Call	Bond Future	655	1	655	1	144.00
03/08/2010	R186 On 05-August-10	9.00	Call	Bond Future	5249	5	5249	5	48.00
03/08/2010	R186 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	48.00
03/08/2010	R186 On 05-August-10	8.50	Put	Bond Future	190	0	190	0	0.00
03/08/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
03/08/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
03/08/2010	R186 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R186 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R186 On 04-November-10			Bond Future	8.50	121.3931	8.5000	121.3931	12,012.00
03/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	7667	8	7667	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	8047	8	8047	8	0.00
03/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	4172	4	4172	4	10,900.00
03/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	7291	7	7291	7	0.00
03/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	726	1	726	1	0.00
03/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	1763	2	1763	2	0.00
03/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	589	1	589	1	0.00
03/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	654	1	654	1	0.00
03/08/2010	R186 On 03-February-11			Bond Future	8.54	118.2821	8.5370	118.2821	0.00
03/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	6456	6	6456	6	0.00
03/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	6780	7	6780	7	0.00
03/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	6137	6	6137	6	0.00
03/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	2247	2	2247	2	0.00
03/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	1977	2	1977	2	0.00
03/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	2108	2	2108	2	0.00
03/08/2010	R186 On 05-May-11			Bond Future	8.57	120.5127	8.5650	120.5127	0.00
03/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	5583	6	5583	6	0.00
03/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	5869	6	5869	6	0.00
03/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	5304	5	5304	5	0.00
03/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	4027	4	4027	4	0.00
03/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	3659	4	3659	4	0.00
03/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	3838	4	3838	4	0.00
03/08/2010	R189 On 05-August-10			Bond Future	1.42	114.7001	1.4230	114.7001	0.00
03/08/2010	R189 On 05-August-10	1.75	Call	Bond Future	902	1	902	1	0.00
03/08/2010	R189 On 05-August-10	1.70	Call	Bond Future	765	1	765	1	0.00
03/08/2010	R189 On 05-August-10	1.80	Call	Bond Future	1040	1	1040	1	0.00
03/08/2010	R189 On 05-August-10	1.80	Put	Bond Future	1	0	1	0	0.00
03/08/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R189 On 04-November-10			Bond Future	1.53	111.6934	1.5340	111.6934	0.00
03/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	538	1	538	1	0.00
03/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	662	1	662	1	0.00
03/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	413	0	413	0	0.00
03/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R197 On 05-August-10			Bond Future	2.92	129.0615	2.9180	129.0615	0.00
03/08/2010	R197 On 05-August-10	3.05	Call	Bond Future	1674	1	1674	1	0.00
03/08/2010	R197 On 05-August-10	3.00	Call	Bond Future	1043	1	1043	1	0.00
03/08/2010	R197 On 05-August-10	3.10	Call	Bond Future	2301	2	2301	2	0.00
03/08/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R197 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R197 On 04-November-10			Bond Future	2.98	129.1663	2.9830	129.1663	0.00
03/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	832	1	832	1	0.00
03/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1448	1	1448	1	0.00
03/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	212	0	212	0	0.00
03/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R201 On 05-August-10			Bond Future	7.54	105.6936	7.5430	105.6936	486.00
03/08/2010	R201 On 05-August-10	9.00	Call	Bond Future	5304	5	5304	5	0.00
03/08/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R201 On 04-November-10			Bond Future	7.59	107.4519	7.5940	107.4519	1,364.00
03/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	3270	3	3270	3	0.00
03/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	3426	3	3426	3	0.00
03/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3113	3	3113	3	0.00
03/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	116	0	116	0	0.00
03/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	85	0	85	0	0.00
03/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	101	0	101	0	0.00
03/08/2010	R201 On 03-February-11			Bond Future	7.62	104.9588	7.6210	104.9588	0.00
03/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	1952	2	1952	2	0.00
03/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	1838	2	1838	2	0.00
03/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2068	2	2068	2	0.00
03/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	634	1	634	1	0.00
03/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	736	1	736	1	0.00
03/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	684	1	684	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	R201 On 05-May-11			Bond Future	7.62	106.9498	7.6180	106.9498	0.00
03/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1604	2	1604	2	0.00
03/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1513	2	1513	2	0.00
03/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	1699	2	1699	2	0.00
03/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	1123	1	1123	1	0.00
03/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	1253	1	1253	1	0.00
03/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	1186	1	1186	1	0.00
03/08/2010	R202 On 05-August-10			Bond Future	2.93	109.3871	2.9290	109.3871	0.00
03/08/2010	R202 On 05-August-10	3.05	Call	Bond Future	2119	2	2119	2	0.00
03/08/2010	R202 On 05-August-10	3.10	Call	Bond Future	2979	3	2979	3	0.00
03/08/2010	R202 On 05-August-10	3.00	Call	Bond Future	1250	1	1250	1	0.00
03/08/2010	R202 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R202 On 04-November-10			Bond Future	2.97	109.4709	2.9680	109.4709	0.00
03/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	1419	1	1419	1	0.00
03/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	557	1	557	1	0.00
03/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2273	2	2273	2	0.00
03/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R203 On 05-August-10			Bond Future	8.14	104.1574	8.1430	104.1574	3,184.00
03/08/2010	R203 On 05-August-10	9.25	Call	Bond Future	5689	6	5689	6	0.00
03/08/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R203 On 04-November-10			Bond Future	8.21	101.7219	8.2070	101.7219	2,215.00
03/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	5360	6	5360	6	0.00
03/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	5137	5	5137	5	0.00
03/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	5581	6	5581	6	0.00
03/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	125	0	125	0	0.00
03/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	164	0	164	0	0.00
03/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	145	0	145	0	0.00
03/08/2010	R203 On 03-February-11			Bond Future	8.26	103.5552	8.2570	103.5552	0.00
03/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	2615	3	2615	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	2774	3	2774	3	0.00
03/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	2460	3	2460	3	0.00
03/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1499	1	1499	1	0.00
03/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	1320	1	1320	1	0.00
03/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1407	1	1407	1	0.00
03/08/2010	R203 On 05-May-11			Bond Future	8.29	101.3352	8.2870	101.3352	0.00
03/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2188	2	2188	2	0.00
03/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2321	2	2321	2	0.00
03/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	2059	2	2059	2	0.00
03/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2483	2	2483	2	0.00
03/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	2258	2	2258	2	0.00
03/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	2368	2	2368	2	0.00
03/08/2010	R204 On 05-August-10			Bond Future	8.23	99.8817	8.2330	99.8817	2,664.00
03/08/2010	R204 On 05-August-10	9.25	Call	Bond Future	5782	6	5782	6	0.00
03/08/2010	R204 On 05-August-10	8.70	Call	Bond Future	2711	3	2711	3	0.00
03/08/2010	R204 On 05-August-10	8.25	Call	Bond Future	267	0	267	0	249.00
03/08/2010	R204 On 05-August-10	8.75	Call	Bond Future	2995	3	2995	3	83.00
03/08/2010	R204 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	83.00
03/08/2010	R204 On 05-August-10	8.25	Put	Bond Future	167	0	167	0	0.00
03/08/2010	R204 On 05-August-10	8.70	Put	Bond Future	0	0	0	0	650.00
03/08/2010	R204 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	780.00
03/08/2010	R204 On 04-November-10			Bond Future	8.29	101.5462	8.2920	101.5462	2,476.00
03/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	5531	6	5531	6	0.00
03/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	5772	6	5772	6	0.00
03/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	5288	5	5288	5	0.00
03/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	230	0	230	0	0.00
03/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	177	0	177	0	0.00
03/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	204	0	204	0	0.00
03/08/2010	R204 On 03-February-11			Bond Future	8.34	99.3362	8.3350	99.3362	0.00
03/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	2724	3	2724	3	0.00
03/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	2560	3	2560	3	0.00
03/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	2894	3	2894	3	0.00
03/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1695	2	1695	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1917	2	1917	2	0.00
03/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1802	2	1802	2	0.00
03/08/2010	R204 On 05-May-11			Bond Future	8.37	101.2067	8.3670	101.2067	0.00
03/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	2993	3	2993	3	0.00
03/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	2834	3	2834	3	0.00
03/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	3156	3	3156	3	0.00
03/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	2160	2	2160	2	0.00
03/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2381	2	2381	2	0.00
03/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	2268	2	2268	2	0.00
03/08/2010	R206 On 05-August-10			Bond Future	7.42	100.8307	7.4230	100.8307	0.00
03/08/2010	R206 On 05-August-10	9.00	Call	Bond Future	4571	5	4571	5	0.00
03/08/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R206 On 04-November-10			Bond Future	7.47	102.5080	7.4710	102.5080	0.00
03/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	2870	3	2870	3	0.00
03/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	2743	3	2743	3	0.00
03/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	2996	3	2996	3	0.00
03/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	41	0	41	0	0.00
03/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	57	0	57	0	0.00
03/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	49	0	49	0	0.00
03/08/2010	R206 On 03-February-11			Bond Future	7.49	100.5749	7.4910	100.5749	0.00
03/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	1759	2	1759	2	0.00
03/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	1853	2	1853	2	0.00
03/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	1666	2	1666	2	0.00
03/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	485	0	485	0	0.00
03/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	417	0	417	0	0.00
03/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	450	0	450	0	0.00
03/08/2010	R206 On 05-May-11			Bond Future	7.48	102.4839	7.4770	102.4839	0.00
03/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1091	1	1091	1	0.00
03/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1158	1	1158	1	0.00
03/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1027	1	1027	1	0.00
03/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	1092	1	1092	1	0.00
03/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	983	1	983	1	0.00
03/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	1036	1	1036	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	R207 On 05-August-10			Bond Future	8.29	93.8482	8.2930	93.8482	4,416.00
03/08/2010	R207 On 05-August-10	9.50	Call	Bond Future	7081	7	7081	7	0.00
03/08/2010	R207 On 05-August-10	9.25	Call	Bond Future	5673	6	5673	6	0.00
03/08/2010	R207 On 05-August-10	8.25	Call	Bond Future	120	0	120	0	100.00
03/08/2010	R207 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	100.00
03/08/2010	R207 On 05-August-10	8.25	Put	Bond Future	386	0	386	0	0.00
03/08/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
03/08/2010	R207 On 04-November-10			Bond Future	8.35	95.4146	8.3460	95.4146	800.00
03/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	5526	6	5526	6	0.00
03/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	5773	6	5773	6	0.00
03/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	5277	5	5277	5	0.00
03/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	294	0	294	0	0.00
03/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	229	0	229	0	0.00
03/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	262	0	262	0	0.00
03/08/2010	R207 On 03-February-11			Bond Future	8.39	93.4877	8.3860	93.4877	0.00
03/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	3574	4	3574	4	0.00
03/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3382	3	3382	3	0.00
03/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	3770	4	3770	4	0.00
03/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1360	1	1360	1	0.00
03/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1547	2	1547	2	0.00
03/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1451	1	1451	1	0.00
03/08/2010	R207 On 05-May-11			Bond Future	8.42	95.2501	8.4180	95.2501	0.00
03/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	3038	3	3038	3	0.00
03/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	2874	3	2874	3	0.00
03/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	3205	3	3205	3	0.00
03/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2444	2	2444	2	0.00
03/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2689	3	2689	3	0.00
03/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2564	3	2564	3	0.00
03/08/2010	R208 On 05-August-10			Bond Future	8.40	91.0855	8.4030	91.0855	10,666.00
03/08/2010	R208 On 05-August-10	9.50	Call	Bond Future	6687	7	6687	7	0.00
03/08/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R208 On 04-November-10			Bond Future	8.46	89.2011	8.4580	89.2011	6,835.00
03/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	5147	5	5147	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	4894	5	4894	5	0.00
03/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	5403	6	5403	6	0.00
03/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	300	0	300	0	0.00
03/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	377	0	377	0	0.00
03/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	336	0	336	0	0.00
03/08/2010	R208 On 03-February-11			Bond Future	8.50	90.8087	8.4990	90.8087	0.00
03/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3338	3	3338	3	0.00
03/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	3532	4	3532	4	0.00
03/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	3149	3	3149	3	0.00
03/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	1916	2	1916	2	0.00
03/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1694	2	1694	2	0.00
03/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1802	2	1802	2	0.00
03/08/2010	R208 On 05-May-11			Bond Future	8.53	89.1202	8.5310	89.1202	0.00
03/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	2836	3	2836	3	0.00
03/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	3002	3	3002	3	0.00
03/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	2675	3	2675	3	0.00
03/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	3170	3	3170	3	0.00
03/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	2887	3	2887	3	0.00
03/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	3025	3	3025	3	0.00
03/08/2010	R209 On 05-August-10			Bond Future	8.41	79.6654	8.4120	79.6654	1,281.00
03/08/2010	R209 On 05-August-10	8.75	Call	Bond Future	2799	3	2799	3	0.00
03/08/2010	R209 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R209 On 04-November-10			Bond Future	8.45	77.8410	8.4480	77.8410	2,406.00
03/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	5277	5	5277	5	0.00
03/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	5580	6	5580	6	0.00
03/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	4978	5	4978	5	0.00
03/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	911	1	911	1	0.00
03/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	744	1	744	1	0.00
03/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	824	1	824	1	0.00
03/08/2010	R209 On 03-February-11			Bond Future	8.47	79.2404	8.4740	79.2404	0.00
03/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	5956	6	5956	6	0.00
03/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	6232	6	6232	6	0.00
03/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	5682	6	5682	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
03/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1840	2	1840	2	0.00
03/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1622	2	1622	2	0.00
03/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1728	2	1728	2	0.00
03/08/2010	R209 On 05-May-11			Bond Future	8.49	77.5852	8.4940	77.5852	0.00
03/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	4051	4	4051	4	0.00
03/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	4280	4	4280	4	0.00
03/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	3826	4	3826	4	0.00
03/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	4196	4	4196	4	0.00
03/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	3814	4	3814	4	0.00
03/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	4001	4	4001	4	0.00
03/08/2010	R210 On 05-August-10			Bond Future	3.00	95.5220	2.9990	95.5220	0.00
03/08/2010	R210 On 05-August-10	3.10	Call	Bond Future	1320	1	1320	1	0.00
03/08/2010	R210 On 05-August-10	3.15	Call	Bond Future	1965	2	1965	2	0.00
03/08/2010	R210 On 05-August-10	3.05	Call	Bond Future	669	1	669	1	0.00
03/08/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R210 On 04-November-10			Bond Future	3.05	94.3103	3.0450	94.3103	0.00
03/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	709	1	709	1	0.00
03/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	65	0	65	0	0.00
03/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1347	1	1347	1	0.00
03/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R211 On 05-August-10			Bond Future	2.75	98.6309	2.7460	98.6309	0.00
03/08/2010	R211 On 05-August-10	2.75	Call	Bond Future	23	0	23	0	0.00
03/08/2010	R211 On 05-August-10	2.80	Call	Bond Future	315	0	315	0	0.00
03/08/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R211 On 05-August-10	2.70	Put	Bond Future	269	0	269	0	0.00
03/08/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R211 On 04-November-10			Bond Future	2.85	98.7115	2.8480	98.7115	0.00
03/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	269	0	269	0	0.00
03/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	834	1	834	1	0.00
03/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	551	1	551	1	0.00
03/08/2010	R212 On 05-August-10			Bond Future	3.03	97.4047	3.0280	97.4047	0.00
03/08/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R212 On 05-August-10	3.05	Call	Bond Future	208	0	208	0	0.00
03/08/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R212 On 05-August-10	2.95	Put	Bond Future	743	1	743	1	0.00
03/08/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R212 On 05-August-10	3.00	Put	Bond Future	266	0	266	0	0.00
03/08/2010	R212 On 04-November-10			Bond Future	3.10	97.4922	3.0960	97.4922	0.00
03/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1361	1	1361	1	0.00
03/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	426	0	426	0	0.00
03/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	892	1	892	1	0.00
03/08/2010	TRT1 On 05-August-10			Index Future	325.81	326.0810	325.8100	326.0810	100.00
03/08/2010	TRT1 On 04-November-10			Index Future	331.23	331.5080	331.2320	331.5080	0.00
03/08/2010	TRT1 On 03-February-11			Index Future	337.21	337.4900	337.2080	337.4900	0.00
04/08/2010	AL7T On 05-August-10			Index Future	355.73	357.0370	355.7290	357.0370	0.00
04/08/2010	AL7T On 04-November-10			Index Future	361.63	362.9590	361.6300	362.9590	38.00
04/08/2010	ALBI On 05-August-10			Index Future	327.65	328.8060	327.6540	328.8060	20.00
04/08/2010	ALBI On 04-November-10			Index Future	333.11	334.2780	333.1070	334.2780	1,225.00
04/08/2010	ALBI On 03-February-11			Index Future	338.83	340.0050	338.8300	340.0050	0.00
04/08/2010	CRD1 On 05-August-10			Index Future	144.79	145.0350	144.7880	145.0350	0.00
04/08/2010	CRD1 On 04-November-10			Index Future	147.20	147.4490	147.1970	147.4490	2.00
04/08/2010	CRD1 On 03-February-11			Index Future	149.85	150.1090	149.8510	150.1090	0.00
04/08/2010	GOVI On 05-August-10			GOVI	328.56	329.6820	328.5640	329.6820	171.00
04/08/2010	GOVI On 05-August-10	315.60	Call	GOVI	129640	14	129640	14	0.00
04/08/2010	GOVI On 05-August-10	315.60	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2010	GOVI On 04-November-10			GOVI	334.03	335.1680	334.0330	335.1680	116.00
04/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	50330	6	50330	6	0.00
04/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	50230	6	50230	6	0.00
04/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	50430	6	50430	6	0.00
04/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
04/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
04/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
04/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/08/2010	ILBI On 05-August-10			Index Future	383.67	383.5080	383.6700	383.5080	12.00
04/08/2010	ILBI On 04-November-10			Index Future	390.18	390.0170	390.1780	390.0170	494.00
04/08/2010	ILBI On 03-February-11			Index Future	410.46	410.2130	410.4570	410.2130	0.00
04/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
04/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
04/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	1,000.00
04/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
04/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
04/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
04/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
04/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	5,500.00
04/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	4,500.00
04/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	6,000.00
04/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	5,000.00
04/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
04/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
04/08/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
04/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
04/08/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/08/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/08/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/08/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/08/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/08/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/08/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2010	OTH1 On 05-August-10			Index Future	322.37	323.7190	322.3700	323.7190	0.00
04/08/2010	OTH1 On 04-November-10			Index Future	327.74	329.1060	327.7360	329.1060	3.00
04/08/2010	OTH1 On 03-February-11			Index Future	333.64	335.0430	333.6440	335.0430	0.00
04/08/2010	R157 On 05-August-10			Bond Future	7.64	129.9295	7.6410	129.9295	3,768.00
04/08/2010	R157 On 05-August-10	8.75	Call	Bond Future	5156	5	5156	5	0.00
04/08/2010	R157 On 05-August-10	8.50	Call	Bond Future	4018	4	4018	4	0.00
04/08/2010	R157 On 05-August-10	9.00	Call	Bond Future	6281	6	6281	6	0.00
04/08/2010	R157 On 05-August-10	8.25	Call	Bond Future	2866	3	2866	3	500.00
04/08/2010	R157 On 05-August-10	7.50	Call	Bond Future	1	0	1	0	500.00
04/08/2010	R157 On 05-August-10	7.50	Put	Bond Future	677	1	677	1	0.00
04/08/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R157 On 05-August-10	8.25	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00

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04/08/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R157 On 04-November-10			Bond Future	7.70	125.2721	7.6980	125.2721	4,570.00
04/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	3757	4	3757	4	0.00
04/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	3953	4	3953	4	0.00
04/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	3562	4	3562	4	0.00
04/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	709	1	709	1	500.00
04/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	201	0	201	0	0.00
04/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	1614	2	1614	2	0.00
04/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	154	0	154	0	0.00
04/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	176	0	176	0	0.00
04/08/2010	R157 On 03-February-11			Bond Future	7.73	127.5170	7.7340	127.5170	0.00
04/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	1935	2	1935	2	0.00
04/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2068	2	2068	2	0.00
04/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	1807	2	1807	2	0.00
04/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	1307	1	1307	1	0.00
04/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	1139	1	1139	1	0.00
04/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	1220	1	1220	1	0.00
04/08/2010	R157 On 05-May-11			Bond Future	7.74	123.1098	7.7380	123.1098	0.00
04/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	1831	2	1831	2	0.00
04/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	1945	2	1945	2	0.00
04/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	1721	2	1721	2	0.00
04/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1877	2	1877	2	0.00
04/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1691	2	1691	2	0.00
04/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1782	2	1782	2	0.00
04/08/2010	R186 On 05-August-10			Bond Future	8.51	119.4082	8.5110	119.4082	11,371.00
04/08/2010	R186 On 05-August-10	9.25	Call	Bond Future	6960	8	6960	8	0.00
04/08/2010	R186 On 05-August-10	8.75	Call	Bond Future	2321	3	2321	3	816.00
04/08/2010	R186 On 05-August-10	9.75	Call	Bond Future	11325	12	11325	12	0.00
04/08/2010	R186 On 05-August-10	8.50	Call	Bond Future	216	1	216	1	144.00
04/08/2010	R186 On 05-August-10	10.00	Call	Bond Future	13410	14	13410	14	0.00
04/08/2010	R186 On 05-August-10	9.00	Call	Bond Future	4676	5	4676	5	48.00
04/08/2010	R186 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	48.00
04/08/2010	R186 On 05-August-10	8.50	Put	Bond Future	324	0	324	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
04/08/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
04/08/2010	R186 On 05-August-10	8.75	Put	Bond Future	1	0	1	0	0.00
04/08/2010	R186 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R186 On 04-November-10			Bond Future	8.56	121.4029	8.5610	121.4029	16,283.00
04/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	7164	8	7164	8	0.00
04/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	7536	8	7536	8	0.00
04/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	6796	7	6796	7	0.00
04/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	3784	4	3784	4	10,900.00
04/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	826	1	826	1	0.00
04/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	1970	2	1970	2	0.00
04/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	673	1	673	1	0.00
04/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	746	1	746	1	0.00
04/08/2010	R186 On 03-February-11			Bond Future	8.60	118.2821	8.5990	118.2821	0.00
04/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	6043	6	6043	6	0.00
04/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	5733	6	5733	6	0.00
04/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	6357	7	6357	7	0.00
04/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	2150	2	2150	2	0.00
04/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	2439	2	2439	2	0.00
04/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	2291	2	2291	2	0.00
04/08/2010	R186 On 05-May-11			Bond Future	8.63	120.5127	8.6290	120.5127	0.00
04/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	5229	6	5229	6	0.00
04/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	4960	5	4960	5	0.00
04/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	5505	6	5505	6	0.00
04/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	3903	4	3903	4	0.00
04/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	4291	4	4291	4	0.00
04/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	4092	4	4092	4	0.00
04/08/2010	R189 On 05-August-10			Bond Future	1.44	114.7167	1.4370	114.7167	0.00
04/08/2010	R189 On 05-August-10	1.75	Call	Bond Future	864	1	864	1	0.00
04/08/2010	R189 On 05-August-10	1.80	Call	Bond Future	1001	1	1001	1	0.00
04/08/2010	R189 On 05-August-10	1.70	Call	Bond Future	726	1	726	1	0.00
04/08/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R189 On 05-August-10	1.80	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
04/08/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R189 On 04-November-10			Bond Future	1.55	111.7109	1.5490	111.7109	0.00
04/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	500	1	500	1	0.00
04/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	376	0	376	0	0.00
04/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	624	1	624	1	0.00
04/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R197 On 05-August-10			Bond Future	2.92	129.3041	2.9200	129.3041	0.00
04/08/2010	R197 On 05-August-10	3.05	Call	Bond Future	1649	2	1649	2	0.00
04/08/2010	R197 On 05-August-10	3.10	Call	Bond Future	2276	2	2276	2	0.00
04/08/2010	R197 On 05-August-10	3.00	Call	Bond Future	1018	1	1018	1	0.00
04/08/2010	R197 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R197 On 05-August-10	3.05	Put	Bond Future	1	0	1	0	0.00
04/08/2010	R197 On 04-November-10			Bond Future	2.99	129.4153	2.9850	129.4153	0.00
04/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	807	1	807	1	0.00
04/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	187	0	187	0	0.00
04/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1423	1	1423	1	0.00
04/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R201 On 05-August-10			Bond Future	7.57	105.6184	7.5710	105.6184	486.00
04/08/2010	R201 On 05-August-10	9.00	Call	Bond Future	5199	5	5199	5	0.00
04/08/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R201 On 04-November-10			Bond Future	7.62	107.3770	7.6240	107.3770	1,364.00
04/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	3171	3	3171	3	0.00
04/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3015	3	3015	3	0.00
04/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	3326	3	3326	3	0.00
04/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	92	0	92	0	0.00
04/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	124	0	124	0	0.00
04/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	109	0	109	0	0.00
04/08/2010	R201 On 03-February-11			Bond Future	7.65	104.8812	7.6540	104.8812	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	1875	2	1875	2	0.00
04/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	1990	2	1990	2	0.00
04/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	1764	2	1764	2	0.00
04/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	773	1	773	1	0.00
04/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	667	1	667	1	0.00
04/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	718	1	718	1	0.00
04/08/2010	R201 On 05-May-11			Bond Future	7.65	106.8703	7.6540	106.8703	0.00
04/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1539	2	1539	2	0.00
04/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	1632	2	1632	2	0.00
04/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1450	2	1450	2	0.00
04/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	1304	1	1304	1	0.00
04/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	1170	1	1170	1	0.00
04/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	1235	1	1235	1	0.00
04/08/2010	R202 On 05-August-10			Bond Future	2.93	109.3693	2.9300	109.3693	0.00
04/08/2010	R202 On 05-August-10	3.05	Call	Bond Future	2101	2	2101	2	0.00
04/08/2010	R202 On 05-August-10	3.00	Call	Bond Future	1232	1	1232	1	0.00
04/08/2010	R202 On 05-August-10	3.10	Call	Bond Future	2961	3	2961	3	0.00
04/08/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R202 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R202 On 04-November-10			Bond Future	2.97	109.4709	2.9690	109.4709	0.00
04/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	1402	1	1402	1	0.00
04/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2255	2	2255	2	0.00
04/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	539	1	539	1	0.00
04/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R203 On 05-August-10			Bond Future	8.18	103.8958	8.1810	103.8958	3,177.00
04/08/2010	R203 On 05-August-10	9.25	Call	Bond Future	5487	6	5487	6	0.00
04/08/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R203 On 04-November-10			Bond Future	8.25	101.4578	8.2470	101.4578	2,215.00
04/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	5168	5	5168	5	0.00
04/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	5387	6	5387	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
04/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	4946	5	4946	5	0.00
04/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	180	0	180	0	0.00
04/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	137	0	137	0	0.00
04/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	160	0	160	0	0.00
04/08/2010	R203 On 03-February-11			Bond Future	8.30	103.2792	8.2990	103.2792	0.00
04/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	2484	3	2484	3	0.00
04/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	2333	2	2333	2	0.00
04/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	2639	3	2639	3	0.00
04/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	1395	1	1395	1	0.00
04/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1582	1	1582	1	0.00
04/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1486	1	1486	1	0.00
04/08/2010	R203 On 05-May-11			Bond Future	8.33	101.0579	8.3320	101.0579	0.00
04/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2076	2	2076	2	0.00
04/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	1951	2	1951	2	0.00
04/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2206	2	2206	2	0.00
04/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	2361	2	2361	2	0.00
04/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2593	2	2593	2	0.00
04/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	2474	2	2474	2	0.00
04/08/2010	R204 On 05-August-10			Bond Future	8.29	99.7101	8.2910	99.7101	2,664.00
04/08/2010	R204 On 05-August-10	9.25	Call	Bond Future	5440	6	5440	6	0.00
04/08/2010	R204 On 05-August-10	8.70	Call	Bond Future	2369	3	2369	3	0.00
04/08/2010	R204 On 05-August-10	8.75	Call	Bond Future	2653	3	2653	3	83.00
04/08/2010	R204 On 05-August-10	8.25	Call	Bond Future	60	0	60	0	249.00
04/08/2010	R204 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	83.00
04/08/2010	R204 On 05-August-10	8.25	Put	Bond Future	302	0	302	0	0.00
04/08/2010	R204 On 05-August-10	8.70	Put	Bond Future	0	0	0	0	650.00
04/08/2010	R204 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	780.00
04/08/2010	R204 On 04-November-10			Bond Future	8.35	101.3674	8.3520	101.3674	2,476.00
04/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	5219	6	5219	6	0.00
04/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	4979	5	4979	5	0.00
04/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	5456	6	5456	6	0.00
04/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	206	0	206	0	0.00
04/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	265	0	265	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	237	0	237	0	0.00
04/08/2010	R204 On 03-February-11			Bond Future	8.40	99.1562	8.3990	99.1562	0.00
04/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	2516	3	2516	3	0.00
04/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	2679	3	2679	3	0.00
04/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	2358	3	2358	3	0.00
04/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	2073	2	2073	2	0.00
04/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1839	2	1839	2	0.00
04/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1953	2	1953	2	0.00
04/08/2010	R204 On 05-May-11			Bond Future	8.43	101.0257	8.4340	101.0257	0.00
04/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	2788	3	2788	3	0.00
04/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	2945	3	2945	3	0.00
04/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	2635	3	2635	3	0.00
04/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2548	2	2548	2	0.00
04/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	2315	2	2315	2	0.00
04/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	2429	2	2429	2	0.00
04/08/2010	R206 On 05-August-10			Bond Future	7.45	100.7710	7.4510	100.7710	0.00
04/08/2010	R206 On 05-August-10	9.00	Call	Bond Future	4488	5	4488	5	0.00
04/08/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R206 On 04-November-10			Bond Future	7.50	102.4494	7.5020	102.4494	0.00
04/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	2787	3	2787	3	0.00
04/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	2913	3	2913	3	0.00
04/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	2661	3	2661	3	0.00
04/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	62	0	62	0	0.00
04/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	44	0	44	0	0.00
04/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	53	0	53	0	0.00
04/08/2010	R206 On 03-February-11			Bond Future	7.53	100.5127	7.5250	100.5127	0.00
04/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	1695	2	1695	2	0.00
04/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	1604	2	1604	2	0.00
04/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	1788	2	1788	2	0.00
04/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	440	0	440	0	0.00
04/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	511	0	511	0	0.00
04/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	474	0	474	0	0.00
04/08/2010	R206 On 05-May-11			Bond Future	7.52	102.4216	7.5150	102.4216	0.00

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04/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1043	1	1043	1	0.00
04/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	981	1	981	1	0.00
04/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1109	1	1109	1	0.00
04/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	1025	1	1025	1	0.00
04/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	1137	1	1137	1	0.00
04/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	1079	1	1079	1	0.00
04/08/2010	R207 On 05-August-10			Bond Future	8.36	93.7926	8.3610	93.7926	4,387.00
04/08/2010	R207 On 05-August-10	9.50	Call	Bond Future	6663	7	6663	7	0.00
04/08/2010	R207 On 05-August-10	9.25	Call	Bond Future	5255	6	5255	6	0.00
04/08/2010	R207 On 05-August-10	8.25	Call	Bond Future	8	0	8	0	100.00
04/08/2010	R207 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	100.00
04/08/2010	R207 On 05-August-10	8.25	Put	Bond Future	692	0	692	0	0.00
04/08/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
04/08/2010	R207 On 04-November-10			Bond Future	8.42	95.3541	8.4170	95.3541	829.00
04/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	5146	6	5146	6	0.00
04/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	4902	5	4902	5	0.00
04/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	5388	6	5388	6	0.00
04/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	272	0	272	0	0.00
04/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	347	0	347	0	0.00
04/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	310	0	310	0	0.00
04/08/2010	R207 On 03-February-11			Bond Future	8.46	93.4285	8.4600	93.4285	0.00
04/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	3289	4	3289	4	0.00
04/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	3478	4	3478	4	0.00
04/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3105	3	3105	3	0.00
04/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1707	2	1707	2	0.00
04/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1505	1	1505	1	0.00
04/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1603	1	1603	1	0.00
04/08/2010	R207 On 05-May-11			Bond Future	8.50	95.1922	8.4950	95.1922	0.00
04/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	2797	3	2797	3	0.00
04/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	2958	3	2958	3	0.00
04/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	2641	3	2641	3	0.00
04/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2901	3	2901	3	0.00
04/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2642	2	2642	2	0.00

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04/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2768	3	2768	3	0.00
04/08/2010	R208 On 05-August-10			Bond Future	8.45	90.9635	8.4510	90.9635	10,666.00
04/08/2010	R208 On 05-August-10	9.50	Call	Bond Future	6380	7	6380	7	0.00
04/08/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R208 On 04-November-10			Bond Future	8.51	89.0751	8.5080	89.0751	6,835.00
04/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	4873	5	4873	5	0.00
04/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	5125	5	5125	5	0.00
04/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	4624	5	4624	5	0.00
04/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	421	0	421	0	0.00
04/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	336	0	336	0	0.00
04/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	376	0	376	0	0.00
04/08/2010	R208 On 03-February-11			Bond Future	8.55	90.6848	8.5510	90.6848	0.00
04/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3139	3	3139	3	0.00
04/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	2956	3	2956	3	0.00
04/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	3327	4	3327	4	0.00
04/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1810	2	1810	2	0.00
04/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	2044	2	2044	2	0.00
04/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1924	2	1924	2	0.00
04/08/2010	R208 On 05-May-11			Bond Future	8.59	88.9862	8.5850	88.9862	0.00
04/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	2668	3	2668	3	0.00
04/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	2512	3	2512	3	0.00
04/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	2828	3	2828	3	0.00
04/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	3040	3	3040	3	0.00
04/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	3334	3	3334	3	0.00
04/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	3185	3	3185	3	0.00
04/08/2010	R209 On 05-August-10			Bond Future	8.47	79.6654	8.4710	79.6654	1,281.00
04/08/2010	R209 On 05-August-10	8.75	Call	Bond Future	2298	3	2298	3	0.00
04/08/2010	R209 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R209 On 04-November-10			Bond Future	8.51	77.8410	8.5080	77.8410	2,406.00
04/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	4879	5	4879	5	0.00
04/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	5173	6	5173	6	0.00
04/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	4589	5	4589	5	0.00
04/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	1027	1	1027	1	0.00

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04/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	843	1	843	1	0.00
04/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	931	1	931	1	0.00
04/08/2010	R209 On 03-February-11			Bond Future	8.54	79.2488	8.5360	79.2488	0.00
04/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	5586	6	5586	6	0.00
04/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	5855	6	5855	6	0.00
04/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	5320	6	5320	6	0.00
04/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1997	2	1997	2	0.00
04/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1764	2	1764	2	0.00
04/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1877	2	1877	2	0.00
04/08/2010	R209 On 05-May-11			Bond Future	8.56	77.5852	8.5570	77.5852	0.00
04/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	3772	4	3772	4	0.00
04/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	3556	4	3556	4	0.00
04/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	3993	4	3993	4	0.00
04/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	4051	4	4051	4	0.00
04/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	4450	4	4450	4	0.00
04/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	4246	4	4246	4	0.00
04/08/2010	R210 On 05-August-10			Bond Future	2.99	95.5088	2.9900	95.5088	0.00
04/08/2010	R210 On 05-August-10	3.10	Call	Bond Future	1438	1	1438	1	0.00
04/08/2010	R210 On 05-August-10	3.05	Call	Bond Future	788	1	788	1	0.00
04/08/2010	R210 On 05-August-10	3.15	Call	Bond Future	2084	2	2084	2	0.00
04/08/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R210 On 04-November-10			Bond Future	3.04	94.3103	3.0360	94.3103	0.00
04/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	825	1	825	1	0.00
04/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1464	1	1464	1	0.00
04/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	181	0	181	0	0.00
04/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R211 On 05-August-10			Bond Future	2.75	98.6250	2.7490	98.6250	0.00
04/08/2010	R211 On 05-August-10	2.75	Call	Bond Future	6	0	6	0	0.00
04/08/2010	R211 On 05-August-10	2.70	Call	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
04/08/2010	R211 On 05-August-10	2.80	Call	Bond Future	297	0	297	0	0.00
04/08/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R211 On 05-August-10	2.70	Put	Bond Future	287	0	287	0	0.00
04/08/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R211 On 04-November-10			Bond Future	2.85	98.7115	2.8520	98.7115	0.00
04/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	856	1	856	1	0.00
04/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	292	0	292	0	0.00
04/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	573	1	573	1	0.00
04/08/2010	R212 On 05-August-10			Bond Future	3.01	97.4047	3.0100	97.4047	0.00
04/08/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R212 On 05-August-10	3.05	Call	Bond Future	379	0	379	0	0.00
04/08/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R212 On 05-August-10	2.95	Put	Bond Future	572	1	572	1	0.00
04/08/2010	R212 On 05-August-10	3.00	Put	Bond Future	95	0	95	0	0.00
04/08/2010	R212 On 04-November-10			Bond Future	3.08	97.4922	3.0780	97.4922	0.00
04/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1194	1	1194	1	0.00
04/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	260	0	260	0	0.00
04/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	726	1	726	1	0.00
04/08/2010	TRT1 On 05-August-10			Index Future	324.70	325.8100	324.7030	325.8100	0.00
04/08/2010	TRT1 On 04-November-10			Index Future	330.11	331.2320	330.1070	331.2320	100.00
04/08/2010	TRT1 On 03-February-11			Index Future	336.06	337.2080	336.0580	337.2080	0.00
05/08/2010	AL7T On 05-August-10			Index Future	355.47	355.7290	355.4670	355.7290	0.00
05/08/2010	AL7T On 04-November-10			Index Future	361.24	361.6300	361.2390	361.6300	38.00
05/08/2010	ALBI On 05-August-10			Index Future	327.45	327.6540	327.4450	327.6540	0.00
05/08/2010	ALBI On 04-November-10			Index Future	332.94	333.1070	332.9380	333.1070	1,231.00
05/08/2010	ALBI On 03-February-11			Index Future	338.43	338.8300	338.4270	338.8300	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
05/08/2010	CRD1 On 05-August-10			Index Future	144.79	144.7880	144.7880	144.7880	0.00
05/08/2010	CRD1 On 04-November-10			Index Future	147.22	147.1970	147.2230	147.1970	2.00
05/08/2010	CRD1 On 03-February-11			Index Future	149.88	149.8510	149.8760	149.8510	0.00
05/08/2010	GOVI On 05-August-10			GOVI	328.35	328.5640	328.3510	328.5640	0.00
05/08/2010	GOVI On 05-August-10	315.60	Call	GOVI	127510	13	127510	13	0.00
05/08/2010	GOVI On 05-August-10	315.60	Put	GOVI	0	0	0	0	0.00
05/08/2010	GOVI On 04-November-10			GOVI	333.78	334.0330	333.7820	334.0330	177.00
05/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	47820	5	47820	5	0.00
05/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	47720	5	47720	5	0.00
05/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	47920	5	47920	5	0.00
05/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
05/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
05/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
05/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/08/2010	ILBI On 05-August-10			Index Future	383.67	383.6700	383.6700	383.6700	0.00
05/08/2010	ILBI On 04-November-10			Index Future	396.72	390.1780	396.7220	390.1780	507.00
05/08/2010	ILBI On 03-February-11			Index Future	403.80	410.4570	403.8030	410.4570	0.00
05/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
05/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
05/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	1,000.00
05/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
05/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
05/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
05/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
05/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	5,500.00
05/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	4,500.00
05/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	5,000.00
05/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
05/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
05/08/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
05/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
05/08/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/08/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/08/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/08/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/08/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/08/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/08/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/08/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/08/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/08/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/08/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/08/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/08/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/08/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/08/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/08/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/08/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/08/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/08/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/08/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/08/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/08/2010	OTH1 On 05-August-10			Index Future	322.19	322.3700	322.1880	322.3700	0.00
05/08/2010	OTH1 On 04-November-10			Index Future	327.57	327.7360	327.5690	327.7360	3.00
05/08/2010	OTH1 On 03-February-11			Index Future	333.47	333.6440	333.4730	333.6440	0.00
05/08/2010	R157 On 05-August-10			Bond Future	7.64	129.7956	7.6350	129.7956	0.00
05/08/2010	R157 On 05-August-10	8.75	Call	Bond Future	5185	5	5185	5	0.00
05/08/2010	R157 On 05-August-10	8.50	Call	Bond Future	4047	4	4047	4	0.00
05/08/2010	R157 On 05-August-10	9.00	Call	Bond Future	6309	6	6309	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
05/08/2010	R157 On 05-August-10	7.50	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R157 On 05-August-10	8.25	Call	Bond Future	2895	3	2895	3	0.00
05/08/2010	R157 On 05-August-10	7.50	Put	Bond Future	647	1	647	1	0.00
05/08/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R157 On 05-August-10	8.25	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R157 On 04-November-10			Bond Future	7.69	125.1355	7.6860	125.1355	5,072.00
05/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	3802	4	3802	4	0.00
05/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	4000	4	4000	4	0.00
05/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	724	1	724	1	500.00
05/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	3606	4	3606	4	0.00
05/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	190	0	190	0	0.00
05/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	1574	2	1574	2	0.00
05/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	146	0	146	0	0.00
05/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	167	0	167	0	0.00
05/08/2010	R157 On 03-February-11			Bond Future	7.72	127.3786	7.7220	127.3786	0.00
05/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	1961	2	1961	2	0.00
05/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	1832	2	1832	2	0.00
05/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2095	2	2095	2	0.00
05/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	1114	1	1114	1	0.00
05/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	1280	1	1280	1	0.00
05/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	1195	1	1195	1	0.00
05/08/2010	R157 On 05-May-11			Bond Future	7.73	122.9621	7.7250	122.9621	0.00
05/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	1855	2	1855	2	0.00
05/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	1744	2	1744	2	0.00
05/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	1970	2	1970	2	0.00
05/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1663	2	1663	2	0.00
05/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1847	2	1847	2	0.00
05/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1752	2	1752	2	0.00
05/08/2010	R186 On 05-August-10			Bond Future	8.53	118.8347	8.5300	118.8347	0.00
05/08/2010	R186 On 05-August-10	9.25	Call	Bond Future	6773	7	6773	7	0.00
05/08/2010	R186 On 05-August-10	8.75	Call	Bond Future	2133	2	2133	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
05/08/2010	R186 On 05-August-10	9.75	Call	Bond Future	11138	11	11138	11	0.00
05/08/2010	R186 On 05-August-10	10.00	Call	Bond Future	13223	13	13223	13	0.00
05/08/2010	R186 On 05-August-10	8.50	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R186 On 05-August-10	9.00	Call	Bond Future	4489	5	4489	5	0.00
05/08/2010	R186 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R186 On 05-August-10	8.50	Put	Bond Future	295	0	295	0	0.00
05/08/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R186 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R186 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R186 On 04-November-10			Bond Future	8.58	120.8083	8.5810	120.8083	16,470.00
05/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	6994	7	6994	7	0.00
05/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	7364	8	7364	8	0.00
05/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	3651	4	3651	4	10,900.00
05/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	6630	7	6630	7	0.00
05/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	854	1	854	1	0.00
05/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	2031	2	2031	2	0.00
05/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	695	1	695	1	0.00
05/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	770	1	770	1	0.00
05/08/2010	R186 On 03-February-11			Bond Future	8.62	117.6857	8.6200	117.6857	0.00
05/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	5900	6	5900	6	0.00
05/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	6211	6	6211	6	0.00
05/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	5594	6	5594	6	0.00
05/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	2501	2	2501	2	0.00
05/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	2205	2	2205	2	0.00
05/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	2349	2	2349	2	0.00
05/08/2010	R186 On 05-May-11			Bond Future	8.65	119.9045	8.6510	119.9045	0.00
05/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	5106	5	5106	5	0.00
05/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	5378	6	5378	6	0.00
05/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	4839	5	4839	5	0.00
05/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	4378	4	4378	4	0.00
05/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	3984	4	3984	4	0.00
05/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	4177	4	4177	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
05/08/2010	R189 On 05-August-10			Bond Future	1.44	114.6779	1.4400	114.6779	0.00
05/08/2010	R189 On 05-August-10	1.75	Call	Bond Future	855	1	855	1	0.00
05/08/2010	R189 On 05-August-10	1.70	Call	Bond Future	718	1	718	1	0.00
05/08/2010	R189 On 05-August-10	1.80	Call	Bond Future	992	1	992	1	0.00
05/08/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R189 On 04-November-10			Bond Future	1.56	111.6735	1.5580	111.6735	0.00
05/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	478	1	478	1	0.00
05/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	602	1	602	1	0.00
05/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	354	0	354	0	0.00
05/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R197 On 05-August-10			Bond Future	2.92	129.2786	2.9200	129.2786	0.00
05/08/2010	R197 On 05-August-10	3.05	Call	Bond Future	1649	2	1649	2	0.00
05/08/2010	R197 On 05-August-10	3.00	Call	Bond Future	1018	1	1018	1	0.00
05/08/2010	R197 On 05-August-10	3.10	Call	Bond Future	2276	2	2276	2	0.00
05/08/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R197 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R197 On 05-August-10	3.05	Put	Bond Future	1	0	1	0	0.00
05/08/2010	R197 On 04-November-10			Bond Future	2.99	129.3904	2.9860	129.3904	0.00
05/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	794	1	794	1	0.00
05/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1411	1	1411	1	0.00
05/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	174	0	174	0	0.00
05/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R201 On 05-August-10			Bond Future	7.56	105.5132	7.5600	105.5132	0.00
05/08/2010	R201 On 05-August-10	9.00	Call	Bond Future	5240	5	5240	5	0.00
05/08/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R201 On 04-November-10			Bond Future	7.61	107.2701	7.6130	107.2701	1,364.00
05/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	3204	3	3204	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
05/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	3360	3	3360	3	0.00
05/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3048	3	3048	3	0.00
05/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	118	0	118	0	0.00
05/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	87	0	87	0	0.00
05/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	102	0	102	0	0.00
05/08/2010	R201 On 03-February-11			Bond Future	7.64	104.7701	7.6420	104.7701	0.00
05/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	1899	2	1899	2	0.00
05/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	1786	2	1786	2	0.00
05/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2014	2	2014	2	0.00
05/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	651	1	651	1	0.00
05/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	755	1	755	1	0.00
05/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	702	1	702	1	0.00
05/08/2010	R201 On 05-May-11			Bond Future	7.64	106.7560	7.6410	106.7560	0.00
05/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1559	2	1559	2	0.00
05/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1469	1	1469	1	0.00
05/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	1653	2	1653	2	0.00
05/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	1150	1	1150	1	0.00
05/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	1282	1	1282	1	0.00
05/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	1214	1	1214	1	0.00
05/08/2010	R202 On 05-August-10			Bond Future	2.93	109.3516	2.9300	109.3516	0.00
05/08/2010	R202 On 05-August-10	3.05	Call	Bond Future	2101	2	2101	2	0.00
05/08/2010	R202 On 05-August-10	3.10	Call	Bond Future	2961	3	2961	3	0.00
05/08/2010	R202 On 05-August-10	3.00	Call	Bond Future	1232	1	1232	1	0.00
05/08/2010	R202 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R202 On 04-November-10			Bond Future	2.97	109.4534	2.9700	109.4534	0.00
05/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	1384	1	1384	1	0.00
05/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	522	1	522	1	0.00
05/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2238	2	2238	2	0.00
05/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2010	R203 On 05-August-10			Bond Future	8.19	103.6935	8.1850	103.6935	0.00
05/08/2010	R203 On 05-August-10	9.25	Call	Bond Future	5466	5	5466	5	0.00
05/08/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R203 On 04-November-10			Bond Future	8.26	101.2513	8.2570	101.2513	2,215.00
05/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	5117	5	5117	5	0.00
05/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	4896	5	4896	5	0.00
05/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	5337	5	5337	5	0.00
05/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	139	0	139	0	0.00
05/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	181	0	181	0	0.00
05/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	160	0	160	0	0.00
05/08/2010	R203 On 03-February-11			Bond Future	8.31	103.0691	8.3090	103.0691	0.00
05/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	2449	2	2449	2	0.00
05/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	2603	3	2603	3	0.00
05/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	2299	2	2299	2	0.00
05/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1598	2	1598	2	0.00
05/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	1409	1	1409	1	0.00
05/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1501	1	1501	1	0.00
05/08/2010	R203 On 05-May-11			Bond Future	8.34	100.8397	8.3420	100.8397	0.00
05/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2049	2	2049	2	0.00
05/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2177	2	2177	2	0.00
05/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	1925	2	1925	2	0.00
05/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2615	3	2615	3	0.00
05/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	2381	2	2381	2	0.00
05/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	2496	2	2496	2	0.00
05/08/2010	R204 On 05-August-10			Bond Future	8.30	99.3682	8.2950	99.3682	0.00
05/08/2010	R204 On 05-August-10	9.25	Call	Bond Future	5416	5	5416	5	0.00
05/08/2010	R204 On 05-August-10	8.70	Call	Bond Future	2345	2	2345	2	0.00
05/08/2010	R204 On 05-August-10	8.25	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R204 On 05-August-10	8.75	Call	Bond Future	2630	3	2630	3	0.00
05/08/2010	R204 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R204 On 05-August-10	8.25	Put	Bond Future	265	0	265	0	0.00
05/08/2010	R204 On 05-August-10	8.70	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R204 On 05-August-10	9.25	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
05/08/2010	R204 On 04-November-10			Bond Future	8.35	101.0225	8.3520	101.0225	2,476.00
05/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	5214	5	5214	5	0.00
05/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	5452	5	5452	5	0.00
05/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	4974	5	4974	5	0.00
05/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	260	0	260	0	0.00
05/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	202	0	202	0	0.00
05/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	232	0	232	0	0.00
05/08/2010	R204 On 03-February-11			Bond Future	8.40	98.7974	8.3980	98.7974	0.00
05/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	2513	3	2513	3	0.00
05/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	2355	2	2355	2	0.00
05/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	2676	3	2676	3	0.00
05/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1831	2	1831	2	0.00
05/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	2065	2	2065	2	0.00
05/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1945	2	1945	2	0.00
05/08/2010	R204 On 05-May-11			Bond Future	8.43	100.6594	8.4330	100.6594	0.00
05/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	2786	3	2786	3	0.00
05/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	2633	3	2633	3	0.00
05/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	2944	3	2944	3	0.00
05/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	2309	2	2309	2	0.00
05/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2540	3	2540	3	0.00
05/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	2421	2	2421	2	0.00
05/08/2010	R206 On 05-August-10			Bond Future	7.44	100.6875	7.4400	100.6875	0.00
05/08/2010	R206 On 05-August-10	9.00	Call	Bond Future	4520	4	4520	4	0.00
05/08/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R206 On 04-November-10			Bond Future	7.47	102.3629	7.4690	102.3629	0.00
05/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	2872	3	2872	3	0.00
05/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	2745	3	2745	3	0.00
05/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	2999	3	2999	3	0.00
05/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	38	0	38	0	0.00
05/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	54	0	54	0	0.00
05/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	46	0	46	0	0.00
05/08/2010	R206 On 03-February-11			Bond Future	7.49	100.4246	7.4890	100.4246	0.00
05/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	1758	2	1758	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
05/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	1853	2	1853	2	0.00
05/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	1665	2	1665	2	0.00
05/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	479	1	479	1	0.00
05/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	412	0	412	0	0.00
05/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	444	0	444	0	0.00
05/08/2010	R206 On 05-May-11			Bond Future	7.48	102.3307	7.4750	102.3307	0.00
05/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1090	1	1090	1	0.00
05/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1157	1	1157	1	0.00
05/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1026	1	1026	1	0.00
05/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	1086	1	1086	1	0.00
05/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	978	1	978	1	0.00
05/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	1030	1	1030	1	0.00
05/08/2010	R207 On 05-August-10			Bond Future	8.37	93.3742	8.3650	93.3742	0.00
05/08/2010	R207 On 05-August-10	9.50	Call	Bond Future	6638	7	6638	7	0.00
05/08/2010	R207 On 05-August-10	8.25	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R207 On 05-August-10	9.25	Call	Bond Future	5230	5	5230	5	0.00
05/08/2010	R207 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R207 On 05-August-10	8.25	Put	Bond Future	709	1	709	1	0.00
05/08/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R207 On 04-November-10			Bond Future	8.44	94.9263	8.4370	94.9263	829.00
05/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	5037	5	5037	5	0.00
05/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	5278	5	5278	5	0.00
05/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	4794	5	4794	5	0.00
05/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	359	0	359	0	0.00
05/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	282	0	282	0	0.00
05/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	321	0	321	0	0.00
05/08/2010	R207 On 03-February-11			Bond Future	8.48	92.9918	8.4810	92.9918	0.00
05/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	3206	3	3206	3	0.00
05/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3024	3	3024	3	0.00
05/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	3393	3	3393	3	0.00
05/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1543	2	1543	2	0.00
05/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1749	2	1749	2	0.00
05/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1643	2	1643	2	0.00

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05/08/2010	R207 On 05-May-11			Bond Future	8.52	94.7471	8.5170	94.7471	0.00
05/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	2727	3	2727	3	0.00
05/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	2573	3	2573	3	0.00
05/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	2886	3	2886	3	0.00
05/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2696	3	2696	3	0.00
05/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2959	3	2959	3	0.00
05/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2825	3	2825	3	0.00
05/08/2010	R208 On 05-August-10			Bond Future	8.48	90.6563	8.4800	90.6563	0.00
05/08/2010	R208 On 05-August-10	9.50	Call	Bond Future	6195	6	6195	6	0.00
05/08/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R208 On 04-November-10			Bond Future	8.54	88.7609	8.5380	88.7609	6,835.00
05/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	4708	5	4708	5	0.00
05/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	4462	5	4462	5	0.00
05/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	4958	5	4958	5	0.00
05/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	357	0	357	0	0.00
05/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	447	0	447	0	0.00
05/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	399	0	399	0	0.00
05/08/2010	R208 On 03-February-11			Bond Future	8.58	90.3638	8.5830	90.3638	0.00
05/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3017	3	3017	3	0.00
05/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	3201	3	3201	3	0.00
05/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	2838	3	2838	3	0.00
05/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	2123	2	2123	2	0.00
05/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1881	2	1881	2	0.00
05/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1999	2	1999	2	0.00
05/08/2010	R208 On 05-May-11			Bond Future	8.62	88.6585	8.6170	88.6585	0.00
05/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	2569	3	2569	3	0.00
05/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	2726	3	2726	3	0.00
05/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	2417	3	2417	3	0.00
05/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	3433	3	3433	3	0.00
05/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	3132	3	3132	3	0.00
05/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	3279	3	3279	3	0.00
05/08/2010	R209 On 05-August-10			Bond Future	8.47	79.1647	8.4700	79.1647	0.00
05/08/2010	R209 On 05-August-10	8.75	Call	Bond Future	2307	2	2307	2	0.00

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05/08/2010	R209 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R209 On 04-November-10			Bond Future	8.51	77.3359	8.5080	77.3359	2,406.00
05/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	4869	5	4869	5	0.00
05/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	5163	5	5163	5	0.00
05/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	4578	5	4578	5	0.00
05/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	1016	1	1016	1	0.00
05/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	833	1	833	1	0.00
05/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	921	1	921	1	0.00
05/08/2010	R209 On 03-February-11			Bond Future	8.54	78.7302	8.5360	78.7302	0.00
05/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	5577	6	5577	6	0.00
05/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	5846	6	5846	6	0.00
05/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	5311	5	5311	5	0.00
05/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1988	2	1988	2	0.00
05/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1755	2	1755	2	0.00
05/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1868	2	1868	2	0.00
05/08/2010	R209 On 05-May-11			Bond Future	8.56	77.0609	8.5570	77.0609	0.00
05/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	3765	4	3765	4	0.00
05/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	3986	4	3986	4	0.00
05/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	3549	4	3549	4	0.00
05/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	4443	4	4443	4	0.00
05/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	4044	4	4044	4	0.00
05/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	4239	4	4239	4	0.00
05/08/2010	R210 On 05-August-10			Bond Future	2.99	95.6275	2.9900	95.6275	0.00
05/08/2010	R210 On 05-August-10	3.10	Call	Bond Future	1438	1	1438	1	0.00
05/08/2010	R210 On 05-August-10	3.15	Call	Bond Future	2084	2	2084	2	0.00
05/08/2010	R210 On 05-August-10	3.05	Call	Bond Future	788	1	788	1	0.00
05/08/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R210 On 04-November-10			Bond Future	3.04	94.4269	3.0380	94.4269	0.00
05/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	799	1	799	1	0.00
05/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	155	0	155	0	0.00
05/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1438	1	1438	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
05/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 05-August-10			Bond Future	2.75	98.6075	2.7500	98.6075	0.00
05/08/2010	R211 On 05-August-10	2.75	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 05-August-10	2.80	Call	Bond Future	292	0	292	0	0.00
05/08/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 05-August-10	2.70	Put	Bond Future	293	0	293	0	0.00
05/08/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 04-November-10			Bond Future	2.86	98.6891	2.8550	98.6891	0.00
05/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	309	0	309	0	0.00
05/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	873	1	873	1	0.00
05/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	590	1	590	1	0.00
05/08/2010	R212 On 05-August-10			Bond Future	3.01	97.5755	3.0100	97.5755	0.00
05/08/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R212 On 05-August-10	3.05	Call	Bond Future	379	0	379	0	0.00
05/08/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R212 On 05-August-10	2.95	Put	Bond Future	572	1	572	1	0.00
05/08/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R212 On 05-August-10	3.00	Put	Bond Future	95	0	95	0	0.00
05/08/2010	R212 On 04-November-10			Bond Future	3.08	97.6588	3.0790	97.6588	0.00
05/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1203	1	1203	1	0.00
05/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	269	0	269	0	0.00
05/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	735	1	735	1	0.00
05/08/2010	TRT1 On 05-August-10			Index Future	324.70	324.7030	324.7030	324.7030	0.00
05/08/2010	TRT1 On 04-November-10			Index Future	329.94	330.1070	329.9420	330.1070	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2010	TRT1 On 03-February-11			Index Future	335.89	336.0580	335.8880	336.0580	0.00
06/08/2010	AL7T On 04-November-10			Index Future	362.37	361.2390	362.3660	361.2390	38.00
06/08/2010	ALBI On 04-November-10			Index Future	333.96	332.9380	333.9620	332.9380	1,228.00
06/08/2010	ALBI On 03-February-11			Index Future	339.66	338.4270	339.6620	338.4270	0.00
06/08/2010	CRD1 On 04-November-10			Index Future	145.06	147.2230	145.0600	147.2230	2.00
06/08/2010	CRD1 On 03-February-11			Index Future	147.58	149.8760	147.5820	149.8760	0.00
06/08/2010	GOVI On 04-November-10			GOVI	334.87	333.7820	334.8670	333.7820	177.00
06/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	58670	5	58670	5	0.00
06/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	58570	5	58570	5	0.00
06/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	58770	5	58770	5	0.00
06/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
06/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
06/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
06/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/08/2010	ILBI On 04-November-10			Index Future	390.04	396.7220	390.0430	396.7220	507.00
06/08/2010	ILBI On 03-February-11			Index Future	396.55	403.8030	396.5470	403.8030	0.00
06/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
06/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.55	93.5000	6.5500	93.5000	1,000.00
06/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.30	93.5300	6.3000	93.5300	1,000.00
06/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.23	93.7800	6.2300	93.7800	0.00
06/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.21	93.8000	6.2100	93.8000	0.00
06/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
06/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
06/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	5,500.00
06/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	4,500.00
06/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.51	93.5000	6.5100	93.5000	6,000.00
06/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.72	93.3000	6.7200	93.3000	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.96	93.0500	6.9600	93.0500	0.00
06/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.08	92.9500	7.0800	92.9500	0.00
06/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
06/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	0	500000	0	0.00
06/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	0	750000	0	0.00
06/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	0	500000	0	0.00
06/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/08/2010	OTH1 On 04-November-10			Index Future	323.32	327.5690	323.3230	327.5690	3.00
06/08/2010	OTH1 On 03-February-11			Index Future	328.94	333.4730	328.9440	333.4730	0.00
06/08/2010	R157 On 05-August-10			Bond Future	7.64	129.7956	7.6350	129.7956	0.00
06/08/2010	R157 On 04-November-10			Bond Future	7.64	125.1901	7.6430	125.1901	5,072.00
06/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	3974	4	3974	4	0.00
06/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	4174	4	4174	4	0.00
06/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	3776	4	3776	4	0.00
06/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	796	1	796	1	500.00
06/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	164	0	164	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
06/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	1450	2	1450	2	0.00
06/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	124	0	124	0	0.00
06/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	143	0	143	0	0.00
06/08/2010	R157 On 03-February-11			Bond Future	7.68	127.4305	7.6760	127.4305	0.00
06/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2075	2	2075	2	0.00
06/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	1942	2	1942	2	0.00
06/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2213	2	2213	2	0.00
06/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	1033	1	1033	1	0.00
06/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	1191	1	1191	1	0.00
06/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	1109	1	1109	1	0.00
06/08/2010	R157 On 05-May-11			Bond Future	7.74	123.0154	7.7420	123.0154	0.00
06/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	1816	2	1816	2	0.00
06/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	1930	2	1930	2	0.00
06/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	1706	2	1706	2	0.00
06/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1878	2	1878	2	0.00
06/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1692	2	1692	2	0.00
06/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1783	2	1783	2	0.00
06/08/2010	R186 On 05-August-10			Bond Future	8.53	118.8347	8.5300	118.8347	0.00
06/08/2010	R186 On 04-November-10			Bond Future	8.53	120.6143	8.5290	120.6143	16,470.00
06/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	7400	7	7400	7	0.00
06/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	7778	7	7778	7	0.00
06/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	7027	7	7027	7	0.00
06/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	3948	4	3948	4	10,900.00
06/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	746	1	746	1	0.00
06/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	1822	2	1822	2	0.00
06/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	603	1	603	1	0.00
06/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	671	1	671	1	0.00
06/08/2010	R186 On 03-February-11			Bond Future	8.57	117.4847	8.5660	117.4847	0.00
06/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	6236	6	6236	6	0.00
06/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	6556	6	6556	6	0.00
06/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	5921	6	5921	6	0.00
06/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	2310	3	2310	3	0.00
06/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	2032	2	2032	2	0.00

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06/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	2167	2	2167	2	0.00
06/08/2010	R186 On 05-May-11			Bond Future	8.62	119.6965	8.6230	119.6965	0.00
06/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	5244	5	5244	5	0.00
06/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	4974	5	4974	5	0.00
06/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	5521	5	5521	5	0.00
06/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	3862	4	3862	4	0.00
06/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	4248	4	4248	4	0.00
06/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	4050	4	4050	4	0.00
06/08/2010	R189 On 05-August-10			Bond Future	1.44	114.6779	1.4400	114.6779	0.00
06/08/2010	R189 On 04-November-10			Bond Future	1.56	111.6510	1.5620	111.6510	0.00
06/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	468	0	468	0	0.00
06/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	344	0	344	0	0.00
06/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	592	1	592	1	0.00
06/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R197 On 05-August-10			Bond Future	2.92	129.2786	2.9200	129.2786	0.00
06/08/2010	R197 On 04-November-10			Bond Future	3.00	129.3779	2.9970	129.3779	0.00
06/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	657	1	657	1	0.00
06/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1274	1	1274	1	0.00
06/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	37	0	37	0	0.00
06/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R201 On 05-August-10			Bond Future	7.56	105.5132	7.5600	105.5132	0.00
06/08/2010	R201 On 04-November-10			Bond Future	7.56	107.3093	7.5590	107.3093	1,364.00
06/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	3378	3	3378	3	0.00
06/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3220	3	3220	3	0.00
06/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	3537	3	3537	3	0.00
06/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	71	0	71	0	0.00
06/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	98	0	98	0	0.00
06/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	84	0	84	0	0.00
06/08/2010	R201 On 03-February-11			Bond Future	7.58	104.8105	7.5840	104.8105	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
06/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2027	2	2027	2	0.00
06/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	1911	2	1911	2	0.00
06/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2146	2	2146	2	0.00
06/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	587	1	587	1	0.00
06/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	684	1	684	1	0.00
06/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	634	1	634	1	0.00
06/08/2010	R201 On 05-May-11			Bond Future	7.65	106.7973	7.6510	106.7973	0.00
06/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1539	2	1539	2	0.00
06/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	1632	2	1632	2	0.00
06/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1450	1	1450	1	0.00
06/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	1295	1	1295	1	0.00
06/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	1160	1	1160	1	0.00
06/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	1225	1	1225	1	0.00
06/08/2010	R202 On 05-August-10			Bond Future	2.93	109.3516	2.9300	109.3516	0.00
06/08/2010	R202 On 04-November-10			Bond Future	2.97	109.4360	2.9700	109.4360	0.00
06/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	1384	1	1384	1	0.00
06/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	522	1	522	1	0.00
06/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2238	2	2238	2	0.00
06/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R203 On 05-August-10			Bond Future	8.19	103.6935	8.1850	103.6935	0.00
06/08/2010	R203 On 04-November-10			Bond Future	8.20	101.1998	8.2040	101.1998	2,215.00
06/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	5365	5	5365	5	0.00
06/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	5587	5	5587	5	0.00
06/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	5141	5	5141	5	0.00
06/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	153	0	153	0	0.00
06/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	115	0	115	0	0.00
06/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	135	0	135	0	0.00
06/08/2010	R203 On 03-February-11			Bond Future	8.25	103.0192	8.2530	103.0192	0.00
06/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	2611	2	2611	2	0.00
06/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	2771	3	2771	3	0.00
06/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	2456	2	2456	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1475	2	1475	2	0.00
06/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	1297	1	1297	1	0.00
06/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1383	2	1383	2	0.00
06/08/2010	R203 On 05-May-11			Bond Future	8.33	100.7913	8.3300	100.7913	0.00
06/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2073	2	2073	2	0.00
06/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	1948	2	1948	2	0.00
06/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2202	2	2202	2	0.00
06/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	2347	2	2347	2	0.00
06/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2580	3	2580	3	0.00
06/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	2461	2	2461	2	0.00
06/08/2010	R204 On 05-August-10			Bond Future	8.30	99.3682	8.2950	99.3682	0.00
06/08/2010	R204 On 04-November-10			Bond Future	8.30	101.0225	8.2990	101.0225	2,476.00
06/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	5483	5	5483	5	0.00
06/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	5239	5	5239	5	0.00
06/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	5725	5	5725	5	0.00
06/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	170	0	170	0	0.00
06/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	221	0	221	0	0.00
06/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	196	0	196	0	0.00
06/08/2010	R204 On 03-February-11			Bond Future	8.34	98.8030	8.3430	98.8030	0.00
06/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	2680	3	2680	3	0.00
06/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	2517	2	2517	2	0.00
06/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	2850	3	2850	3	0.00
06/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1696	2	1696	2	0.00
06/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1918	2	1918	2	0.00
06/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1803	2	1803	2	0.00
06/08/2010	R204 On 05-May-11			Bond Future	8.42	100.6649	8.4150	100.6649	0.00
06/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	2834	3	2834	3	0.00
06/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	2993	3	2993	3	0.00
06/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	2680	3	2680	3	0.00
06/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2489	3	2489	3	0.00
06/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	2259	2	2259	2	0.00
06/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	2371	2	2371	2	0.00
06/08/2010	R206 On 05-August-10			Bond Future	7.44	100.6875	7.4400	100.6875	0.00

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06/08/2010	R206 On 04-November-10			Bond Future	7.39	102.4550	7.3920	102.4550	0.00
06/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	3075	3	3075	3	0.00
06/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3204	3	3204	3	0.00
06/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	2947	3	2947	3	0.00
06/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	40	0	40	0	0.00
06/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	28	0	28	0	0.00
06/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	34	0	34	0	0.00
06/08/2010	R206 On 03-February-11			Bond Future	7.41	100.5178	7.4050	100.5178	0.00
06/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	1914	2	1914	2	0.00
06/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2013	2	2013	2	0.00
06/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	1818	2	1818	2	0.00
06/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	414	0	414	0	0.00
06/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	354	0	354	0	0.00
06/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	382	0	382	0	0.00
06/08/2010	R206 On 05-May-11			Bond Future	7.48	102.4264	7.4760	102.4264	0.00
06/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1087	1	1087	1	0.00
06/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1023	1	1023	1	0.00
06/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1154	1	1154	1	0.00
06/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	977	1	977	1	0.00
06/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	1085	1	1085	1	0.00
06/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	1030	1	1030	1	0.00
06/08/2010	R207 On 05-August-10			Bond Future	8.37	93.3742	8.3650	93.3742	0.00
06/08/2010	R207 On 04-November-10			Bond Future	8.38	94.8062	8.3840	94.8062	829.00
06/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	5309	5	5309	5	0.00
06/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	5062	5	5062	5	0.00
06/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	5555	5	5555	5	0.00
06/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	240	0	240	0	0.00
06/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	308	0	308	0	0.00
06/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	274	0	274	0	0.00
06/08/2010	R207 On 03-February-11			Bond Future	8.43	92.8683	8.4260	92.8683	0.00
06/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	3403	3	3403	3	0.00
06/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3215	3	3215	3	0.00
06/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	3595	3	3595	3	0.00



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06/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1422	2	1422	2	0.00
06/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1616	2	1616	2	0.00
06/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1516	2	1516	2	0.00
06/08/2010	R207 On 05-May-11			Bond Future	8.50	94.6204	8.4960	94.6204	0.00
06/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	2784	3	2784	3	0.00
06/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	2944	3	2944	3	0.00
06/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	2628	3	2628	3	0.00
06/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2894	3	2894	3	0.00
06/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2634	3	2634	3	0.00
06/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2761	3	2761	3	0.00
06/08/2010	R208 On 05-August-10			Bond Future	8.48	90.6563	8.4800	90.6563	0.00
06/08/2010	R208 On 04-November-10			Bond Future	8.49	88.5731	8.4860	88.5731	6,835.00
06/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	4979	5	4979	5	0.00
06/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	5233	5	5233	5	0.00
06/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	4727	4	4727	4	0.00
06/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	386	0	386	0	0.00
06/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	306	0	306	0	0.00
06/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	344	0	344	0	0.00
06/08/2010	R208 On 03-February-11			Bond Future	8.53	90.1669	8.5290	90.1669	0.00
06/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3206	3	3206	3	0.00
06/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	3397	3	3397	3	0.00
06/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	3021	3	3021	3	0.00
06/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	1974	2	1974	2	0.00
06/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1745	2	1745	2	0.00
06/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1855	2	1855	2	0.00
06/08/2010	R208 On 05-May-11			Bond Future	8.59	88.4650	8.5940	88.4650	0.00
06/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	2631	3	2631	3	0.00
06/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	2476	2	2476	2	0.00
06/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	2790	3	2790	3	0.00
06/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	3057	3	3057	3	0.00
06/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	3353	3	3353	3	0.00
06/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	3202	3	3202	3	0.00
06/08/2010	R209 On 05-August-10			Bond Future	8.47	79.1647	8.4700	79.1647	0.00

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06/08/2010	R209 On 04-November-10			Bond Future	8.46	77.3359	8.4560	77.3359	12,406.00
06/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	5195	5	5195	5	0.00
06/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	5498	5	5498	5	0.00
06/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	4895	5	4895	5	0.00
06/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	896	1	896	1	0.00
06/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	730	1	730	1	0.00
06/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	810	1	810	1	0.00
06/08/2010	R209 On 03-February-11			Bond Future	8.48	78.7302	8.4830	78.7302	0.00
06/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	5878	6	5878	6	0.00
06/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	6153	6	6153	6	0.00
06/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	5604	5	5604	5	0.00
06/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1838	2	1838	2	0.00
06/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1619	2	1619	2	0.00
06/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1726	2	1726	2	0.00
06/08/2010	R209 On 05-May-11			Bond Future	8.52	77.0609	8.5230	77.0609	0.00
06/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	3902	4	3902	4	0.00
06/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	4128	4	4128	4	0.00
06/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	3682	4	3682	4	0.00
06/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	4294	4	4294	4	0.00
06/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	3904	4	3904	4	0.00
06/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	4094	4	4094	4	0.00
06/08/2010	R210 On 05-August-10			Bond Future	2.99	95.6275	2.9900	95.6275	0.00
06/08/2010	R210 On 04-November-10			Bond Future	3.02	94.4010	3.0170	94.4010	0.00
06/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	1072	1	1072	1	0.00
06/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1711	1	1711	1	0.00
06/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	428	0	428	0	0.00
06/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R211 On 05-August-10			Bond Future	2.75	98.6075	2.7500	98.6075	0.00
06/08/2010	R211 On 04-November-10			Bond Future	2.84	98.6722	2.8350	98.6722	0.00
06/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
06/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00

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06/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
06/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	197	0	197	0	0.00
06/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	761	1	761	1	0.00
06/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	478	1	478	1	0.00
06/08/2010	R212 On 05-August-10			Bond Future	3.01	97.5755	3.0100	97.5755	0.00
06/08/2010	R212 On 04-November-10			Bond Future	3.07	97.6495	3.0690	97.6495	0.00
06/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
06/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
06/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
06/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1111	1	1111	1	0.00
06/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	176	0	176	0	0.00
06/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	642	1	642	1	0.00
06/08/2010	TRT1 On 04-November-10			Index Future	325.52	329.9420	325.5160	329.9420	100.00
06/08/2010	TRT1 On 03-February-11			Index Future	331.18	335.8880	331.1750	335.8880	0.00
10/08/2010	AL7T On 04-November-10			Index Future	362.31	362.3660	362.3080	362.3660	38.00
10/08/2010	ALBI On 04-November-10			Index Future	333.63	333.9620	333.6340	333.9620	1,228.00
10/08/2010	ALBI On 03-February-11			Index Future	339.33	339.6620	339.3250	339.6620	0.00
10/08/2010	CRD1 On 04-November-10			Index Future	145.30	145.0600	145.2980	145.0600	2.00
10/08/2010	CRD1 On 03-February-11			Index Future	147.82	147.5820	147.8230	147.5820	0.00
10/08/2010	GOVI On 04-November-10			GOVI	334.57	334.8670	334.5710	334.8670	177.00
10/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	55710	6	55710	6	0.00
10/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	55810	6	55810	6	0.00
10/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	55610	6	55610	6	0.00
10/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
10/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
10/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
10/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/08/2010	ILBI On 04-November-10			Index Future	390.14	390.0430	390.1380	390.0430	507.00
10/08/2010	ILBI On 03-February-11			Index Future	396.65	396.5470	396.6490	396.5470	0.00
10/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
10/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.52	93.4500	6.5200	93.4500	1,000.00
10/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.31	93.7000	6.3100	93.7000	1,000.00
10/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.25	93.7700	6.2500	93.7700	0.00
10/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.22	93.7900	6.2200	93.7900	0.00
10/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
10/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
10/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.26	93.7500	6.2600	93.7500	5,500.00
10/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	4,500.00
10/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.52	93.4900	6.5200	93.4900	6,000.00
10/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.75	93.2800	6.7500	93.2800	5,000.00
10/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.98	93.0400	6.9800	93.0400	0.00
10/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.09	92.9200	7.0900	92.9200	0.00
10/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
10/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
10/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
10/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
10/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
10/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
10/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
10/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/08/2010	JN10 On 04-November-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
10/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/08/2010	OTH1 On 04-November-10			Index Future	322.83	323.3230	322.8310	323.3230	3.00
10/08/2010	OTH1 On 03-February-11			Index Future	328.44	328.9440	328.4390	328.9440	0.00
10/08/2010	R157 On 05-August-10			Bond Future	7.64	129.7956	7.6350	129.7956	0.00
10/08/2010	R157 On 04-November-10			Bond Future	7.65	125.3860	7.6530	125.3860	5,072.00
10/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	3921	4	3921	4	0.00
10/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	4122	4	4122	4	0.00
10/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	3722	4	3722	4	0.00
10/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	754	1	754	1	500.00
10/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	156	0	156	0	0.00
10/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	1454	1	1454	1	0.00
10/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	118	0	118	0	0.00
10/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	135	0	135	0	0.00
10/08/2010	R157 On 03-February-11			Bond Future	7.69	127.6295	7.6860	127.6295	0.00
10/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2033	2	2033	2	0.00
10/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2170	2	2170	2	0.00
10/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	1900	2	1900	2	0.00
10/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	1192	1	1192	1	0.00
10/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	1034	1	1034	1	0.00
10/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	1111	1	1111	1	0.00
10/08/2010	R157 On 05-May-11			Bond Future	7.75	122.9457	7.7530	122.9457	0.00
10/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	1779	2	1779	2	0.00
10/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	1893	2	1893	2	0.00
10/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	1671	2	1671	2	0.00
10/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1888	2	1888	2	0.00
10/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1701	2	1701	2	0.00
10/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1791	2	1791	2	0.00
10/08/2010	R186 On 05-August-10			Bond Future	8.53	118.8347	8.5300	118.8347	0.00
10/08/2010	R186 On 04-November-10			Bond Future	8.57	121.1197	8.5690	121.1197	16,470.00
10/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	7036	7	7036	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
10/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	7410	8	7410	8	0.00
10/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	6666	7	6666	7	0.00
10/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	3647	4	3647	4	10,900.00
10/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	774	1	774	1	0.00
10/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	1910	2	1910	2	0.00
10/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	624	1	624	1	0.00
10/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	696	1	696	1	0.00
10/08/2010	R186 On 03-February-11			Bond Future	8.61	118.0026	8.6070	118.0026	0.00
10/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	5932	6	5932	6	0.00
10/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	5623	6	5623	6	0.00
10/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	6247	7	6247	7	0.00
10/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	2117	2	2117	2	0.00
10/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	2406	2	2406	2	0.00
10/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	2257	2	2257	2	0.00
10/08/2010	R186 On 05-May-11			Bond Future	8.67	119.9613	8.6650	119.9613	0.00
10/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	4991	5	4991	5	0.00
10/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	4727	5	4727	5	0.00
10/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	5261	6	5261	6	0.00
10/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	3999	4	3999	4	0.00
10/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	4398	4	4398	4	0.00
10/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	4194	4	4194	4	0.00
10/08/2010	R189 On 05-August-10			Bond Future	1.44	114.6779	1.4400	114.6779	0.00
10/08/2010	R189 On 04-November-10			Bond Future	1.57	111.6410	1.5660	111.6410	0.00
10/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	458	0	458	0	0.00
10/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	334	0	334	0	0.00
10/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	582	1	582	1	0.00
10/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
10/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
10/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
10/08/2010	R197 On 05-August-10			Bond Future	2.92	129.2786	2.9200	129.2786	0.00
10/08/2010	R197 On 04-November-10			Bond Future	2.98	129.2409	2.9770	129.2409	0.00
10/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	906	1	906	1	0.00
10/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1523	1	1523	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	286	0	286	0	0.00
10/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
10/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
10/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
10/08/2010	R201 On 05-August-10			Bond Future	7.56	105.5132	7.5600	105.5132	0.00
10/08/2010	R201 On 04-November-10			Bond Future	7.56	107.5019	7.5580	107.5019	1,364.00
10/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	3374	3	3374	3	0.00
10/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3215	3	3215	3	0.00
10/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	3533	4	3533	4	0.00
10/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	64	0	64	0	0.00
10/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	89	0	89	0	0.00
10/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	76	0	76	0	0.00
10/08/2010	R201 On 03-February-11			Bond Future	7.58	105.0061	7.5830	105.0061	0.00
10/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2017	2	2017	2	0.00
10/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2137	2	2137	2	0.00
10/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	1901	2	1901	2	0.00
10/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	671	1	671	1	0.00
10/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	575	1	575	1	0.00
10/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	621	1	621	1	0.00
10/08/2010	R201 On 05-May-11			Bond Future	7.65	106.7655	7.6490	106.7655	0.00
10/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1533	2	1533	2	0.00
10/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	1626	2	1626	2	0.00
10/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1443	1	1443	1	0.00
10/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	1281	1	1281	1	0.00
10/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	1148	1	1148	1	0.00
10/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	1213	1	1213	1	0.00
10/08/2010	R202 On 05-August-10			Bond Future	2.93	109.3516	2.9300	109.3516	0.00
10/08/2010	R202 On 04-November-10			Bond Future	2.97	109.4360	2.9710	109.4360	0.00
10/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	1367	1	1367	1	0.00
10/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	504	1	504	1	0.00
10/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2220	2	2220	2	0.00
10/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
10/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
10/08/2010	R203 On 05-August-10			Bond Future	8.19	103.6935	8.1850	103.6935	0.00
10/08/2010	R203 On 04-November-10			Bond Future	8.21	101.4734	8.2130	101.4734	2,215.00
10/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	5310	5	5310	5	0.00
10/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	5533	6	5533	6	0.00
10/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	5085	5	5085	5	0.00
10/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	143	0	143	0	0.00
10/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	108	0	108	0	0.00
10/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	126	0	126	0	0.00
10/08/2010	R203 On 03-February-11			Bond Future	8.26	103.2993	8.2630	103.2993	0.00
10/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	2560	3	2560	3	0.00
10/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	2405	2	2405	2	0.00
10/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	2719	3	2719	3	0.00
10/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	1295	1	1295	1	0.00
10/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1474	1	1474	1	0.00
10/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1382	1	1382	1	0.00
10/08/2010	R203 On 05-May-11			Bond Future	8.34	100.8493	8.3400	100.8493	0.00
10/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2033	2	2033	2	0.00
10/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	1909	2	1909	2	0.00
10/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2161	2	2161	2	0.00
10/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	2355	2	2355	2	0.00
10/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2590	3	2590	3	0.00
10/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	2470	2	2470	2	0.00
10/08/2010	R204 On 05-August-10			Bond Future	8.30	99.3682	8.2950	99.3682	0.00
10/08/2010	R204 On 04-November-10			Bond Future	8.32	101.3271	8.3180	101.3271	2,476.00
10/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	5368	5	5368	5	0.00
10/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	5124	5	5124	5	0.00
10/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	5610	6	5610	6	0.00
10/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	165	0	165	0	0.00
10/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	215	0	215	0	0.00
10/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	190	0	190	0	0.00
10/08/2010	R204 On 03-February-11			Bond Future	8.36	99.1112	8.3640	99.1112	0.00
10/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	2589	3	2589	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
10/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	2756	3	2756	3	0.00
10/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	2427	3	2427	3	0.00
10/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1946	2	1946	2	0.00
10/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1720	2	1720	2	0.00
10/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1830	2	1830	2	0.00
10/08/2010	R204 On 05-May-11			Bond Future	8.44	100.7631	8.4370	100.7631	0.00
10/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	2750	3	2750	3	0.00
10/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	2908	3	2908	3	0.00
10/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	2598	3	2598	3	0.00
10/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2527	2	2527	2	0.00
10/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	2294	2	2294	2	0.00
10/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	2407	2	2407	2	0.00
10/08/2010	R206 On 05-August-10			Bond Future	7.44	100.6875	7.4400	100.6875	0.00
10/08/2010	R206 On 04-November-10			Bond Future	7.41	102.6701	7.4130	102.6701	0.00
10/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	3015	3	3015	3	0.00
10/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3144	3	3144	3	0.00
10/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	2887	3	2887	3	0.00
10/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	39	0	39	0	0.00
10/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	27	0	27	0	0.00
10/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	32	0	32	0	0.00
10/08/2010	R206 On 03-February-11			Bond Future	7.43	100.7359	7.4280	100.7359	0.00
10/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	1862	2	1862	2	0.00
10/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	1766	2	1766	2	0.00
10/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	1959	2	1959	2	0.00
10/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	360	0	360	0	0.00
10/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	422	0	422	0	0.00
10/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	390	0	390	0	0.00
10/08/2010	R206 On 05-May-11			Bond Future	7.50	102.4240	7.5010	102.4240	0.00
10/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1049	1	1049	1	0.00
10/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	986	1	986	1	0.00
10/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1114	1	1114	1	0.00
10/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	997	1	997	1	0.00
10/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	1108	1	1108	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	1051	1	1051	1	0.00
10/08/2010	R207 On 05-August-10			Bond Future	8.37	93.3742	8.3650	93.3742	0.00
10/08/2010	R207 On 04-November-10			Bond Future	8.39	95.1248	8.3940	95.1248	829.00
10/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	5236	5	5236	5	0.00
10/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	4988	5	4988	5	0.00
10/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	5482	6	5482	6	0.00
10/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	227	0	227	0	0.00
10/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	294	0	294	0	0.00
10/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	261	0	261	0	0.00
10/08/2010	R207 On 03-February-11			Bond Future	8.44	93.1921	8.4360	93.1921	0.00
10/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	3341	3	3341	3	0.00
10/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	3532	4	3532	4	0.00
10/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3154	3	3154	3	0.00
10/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1614	2	1614	2	0.00
10/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1418	1	1418	1	0.00
10/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1513	2	1513	2	0.00
10/08/2010	R207 On 05-May-11			Bond Future	8.51	94.7413	8.5060	94.7413	0.00
10/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	2734	3	2734	3	0.00
10/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	2893	3	2893	3	0.00
10/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	2579	3	2579	3	0.00
10/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2902	3	2902	3	0.00
10/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2640	3	2640	3	0.00
10/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2769	3	2769	3	0.00
10/08/2010	R208 On 05-August-10			Bond Future	8.48	90.6563	8.4800	90.6563	0.00
10/08/2010	R208 On 04-November-10			Bond Future	8.50	88.8989	8.4950	88.8989	6,835.00
10/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	4907	5	4907	5	0.00
10/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	5162	5	5162	5	0.00
10/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	4655	5	4655	5	0.00
10/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	370	0	370	0	0.00
10/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	292	0	292	0	0.00
10/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	329	0	329	0	0.00
10/08/2010	R208 On 03-February-11			Bond Future	8.54	90.4994	8.5380	90.4994	0.00
10/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3146	3	3146	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
10/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	2961	3	2961	3	0.00
10/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	3336	3	3336	3	0.00
10/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1739	2	1739	2	0.00
10/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	1969	2	1969	2	0.00
10/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1851	2	1851	2	0.00
10/08/2010	R208 On 05-May-11			Bond Future	8.60	88.6040	8.6030	88.6040	0.00
10/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	2583	3	2583	3	0.00
10/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	2741	3	2741	3	0.00
10/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	2430	2	2430	2	0.00
10/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	3361	3	3361	3	0.00
10/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	3062	3	3062	3	0.00
10/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	3208	3	3208	3	0.00
10/08/2010	R209 On 05-August-10			Bond Future	8.47	79.1647	8.4700	79.1647	0.00
10/08/2010	R209 On 04-November-10			Bond Future	8.51	77.7734	8.5060	77.7734	12,406.00
10/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	4828	5	4828	5	0.00
10/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	5125	5	5125	5	0.00
10/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	4535	5	4535	5	0.00
10/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	956	1	956	1	0.00
10/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	778	1	778	1	0.00
10/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	863	1	863	1	0.00
10/08/2010	R209 On 03-February-11			Bond Future	8.54	79.1732	8.5350	79.1732	0.00
10/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	5540	6	5540	6	0.00
10/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	5810	6	5810	6	0.00
10/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	5273	6	5273	6	0.00
10/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1941	2	1941	2	0.00
10/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1710	2	1710	2	0.00
10/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1823	2	1823	2	0.00
10/08/2010	R209 On 05-May-11			Bond Future	8.58	77.3431	8.5760	77.3431	0.00
10/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	3649	4	3649	4	0.00
10/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	3867	4	3867	4	0.00
10/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	3436	4	3436	4	0.00
10/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	4487	4	4487	4	0.00
10/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	4082	4	4082	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	4280	4	4280	4	0.00
10/08/2010	R210 On 05-August-10			Bond Future	2.99	95.6275	2.9900	95.6275	0.00
10/08/2010	R210 On 04-November-10			Bond Future	3.02	94.6735	3.0180	94.6735	0.00
10/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	1059	1	1059	1	0.00
10/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1698	2	1698	2	0.00
10/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	415	0	415	0	0.00
10/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
10/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
10/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
10/08/2010	R211 On 05-August-10			Bond Future	2.75	98.6075	2.7500	98.6075	0.00
10/08/2010	R211 On 04-November-10			Bond Future	2.84	98.7844	2.8350	98.7844	0.00
10/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
10/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
10/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
10/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	197	0	197	0	0.00
10/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	761	1	761	1	0.00
10/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	478	0	478	0	0.00
10/08/2010	R212 On 05-August-10			Bond Future	3.01	97.5755	3.0100	97.5755	0.00
10/08/2010	R212 On 04-November-10			Bond Future	3.07	97.7422	3.0700	97.7422	0.00
10/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
10/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
10/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
10/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1120	1	1120	1	0.00
10/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	186	0	186	0	0.00
10/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	651	1	651	1	0.00
10/08/2010	TRT1 On 04-November-10			Index Future	325.23	325.5160	325.2280	325.5160	100.00
10/08/2010	TRT1 On 03-February-11			Index Future	330.88	331.1750	330.8780	331.1750	0.00
11/08/2010	AL7T On 04-November-10			Index Future	364.55	362.3080	364.5540	362.3080	38.00
11/08/2010	ALBI On 04-November-10			Index Future	335.51	333.6340	335.5070	333.6340	1,228.00
11/08/2010	ALBI On 03-February-11			Index Future	341.23	339.3250	341.2250	339.3250	0.00
11/08/2010	CRD1 On 04-November-10			Index Future	145.77	145.2980	145.7650	145.2980	2.00
11/08/2010	CRD1 On 03-February-11			Index Future	148.30	147.8230	148.2950	147.8230	0.00
11/08/2010	GOVI On 04-November-10			GOVI	336.42	334.5710	336.4180	334.5710	177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	74180	6	74180	6	0.00
11/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	74080	6	74080	6	0.00
11/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	74280	6	74280	6	0.00
11/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
11/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
11/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
11/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/08/2010	ILBI On 04-November-10			Index Future	390.31	390.1380	390.3080	390.1380	507.00
11/08/2010	ILBI On 03-February-11			Index Future	396.82	396.6490	396.8220	396.6490	0.00
11/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
11/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.53	93.4800	6.5330	93.4800	1,000.00
11/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.25	93.6900	6.2500	93.6900	1,000.00
11/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.22	93.7500	6.2200	93.7500	0.00
11/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.19	93.7800	6.1930	93.7800	0.00
11/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.18	93.8000	6.1800	93.8000	0.00
11/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.18	93.8000	6.1800	93.8000	0.00
11/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.22	93.7400	6.2150	93.7400	5,500.00
11/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.34	93.6500	6.3370	93.6500	4,500.00
11/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.51	93.4800	6.5060	93.4800	6,000.00
11/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.72	93.2500	6.7150	93.2500	5,000.00
11/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.94	93.0200	6.9400	93.0200	0.00
11/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
11/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
11/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
11/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00

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11/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
11/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
11/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
11/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
11/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
11/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/08/2010	OTH1 On 04-November-10			Index Future	324.81	322.8310	324.8100	322.8310	3.00
11/08/2010	OTH1 On 03-February-11			Index Future	330.45	328.4390	330.4490	328.4390	0.00
11/08/2010	R157 On 05-August-10			Bond Future	7.64	129.7956	7.6350	129.7956	0.00
11/08/2010	R157 On 04-November-10			Bond Future	7.54	125.3404	7.5440	125.3404	5,072.00
11/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	4376	4	4376	4	0.00
11/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	4582	4	4582	4	0.00
11/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	965	1	965	1	500.00
11/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	4171	4	4171	4	0.00
11/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	107	0	107	0	0.00
11/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	1167	1	1167	1	0.00
11/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	79	0	79	0	0.00
11/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	92	0	92	0	0.00
11/08/2010	R157 On 03-February-11			Bond Future	7.57	127.5862	7.5710	127.5862	0.00
11/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2341	2	2341	2	0.00
11/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	2198	2	2198	2	0.00
11/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2488	2	2488	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
11/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	852	1	852	1	0.00
11/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	991	1	991	1	0.00
11/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	920	1	920	1	0.00
11/08/2010	R157 On 05-May-11			Bond Future	7.63	122.9006	7.6290	122.9006	0.00
11/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	2046	2	2046	2	0.00
11/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2168	2	2168	2	0.00
11/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	1928	2	1928	2	0.00
11/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1636	2	1636	2	0.00
11/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1466	2	1466	2	0.00
11/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1549	2	1549	2	0.00
11/08/2010	R186 On 05-August-10			Bond Future	8.53	118.8347	8.5300	118.8347	0.00
11/08/2010	R186 On 04-November-10			Bond Future	8.47	120.7307	8.4740	120.7307	16,470.00
11/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	7806	7	7806	7	0.00
11/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	8194	7	8194	7	0.00
11/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	4224	4	4224	4	10,900.00
11/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	7422	7	7422	7	0.00
11/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	602	1	602	1	0.00
11/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	1560	2	1560	2	0.00
11/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	481	1	481	1	0.00
11/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	539	1	539	1	0.00
11/08/2010	R186 On 03-February-11			Bond Future	8.51	117.6091	8.5100	117.6091	0.00
11/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	6560	6	6560	6	0.00
11/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	6889	6	6889	6	0.00
11/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	6235	6	6235	6	0.00
11/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	2084	2	2084	2	0.00
11/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	1824	2	1824	2	0.00
11/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	1951	2	1951	2	0.00
11/08/2010	R186 On 05-May-11			Bond Future	8.57	119.5645	8.5650	119.5645	0.00
11/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	5516	5	5516	5	0.00
11/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	5237	5	5237	5	0.00
11/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	5801	5	5801	5	0.00
11/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	3591	4	3591	4	0.00
11/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	3960	4	3960	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
11/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	3771	4	3771	4	0.00
11/08/2010	R189 On 05-August-10			Bond Future	1.44	114.6779	1.4400	114.6779	0.00
11/08/2010	R189 On 04-November-10			Bond Future	1.58	111.6311	1.5770	111.6311	0.00
11/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	430	0	430	0	0.00
11/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	306	0	306	0	0.00
11/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	554	1	554	1	0.00
11/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
11/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
11/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
11/08/2010	R197 On 05-August-10			Bond Future	2.92	129.2786	2.9200	129.2786	0.00
11/08/2010	R197 On 04-November-10			Bond Future	2.98	129.4901	2.9780	129.4901	0.00
11/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	894	1	894	1	0.00
11/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1510	2	1510	2	0.00
11/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	274	0	274	0	0.00
11/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
11/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
11/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
11/08/2010	R201 On 05-August-10			Bond Future	7.56	105.5132	7.5600	105.5132	0.00
11/08/2010	R201 On 04-November-10			Bond Future	7.45	107.5055	7.4490	107.5055	1,464.00
11/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	3738	3	3738	3	0.00
11/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	3901	4	3901	4	0.00
11/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3575	3	3575	3	0.00
11/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	59	0	59	0	0.00
11/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	42	0	42	0	0.00
11/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	50	0	50	0	0.00
11/08/2010	R201 On 03-February-11			Bond Future	7.47	105.0094	7.4670	105.0094	0.00
11/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2292	2	2292	2	0.00
11/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	2168	2	2168	2	0.00
11/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2419	2	2419	2	0.00
11/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	464	1	464	1	0.00
11/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	545	1	545	1	0.00
11/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	503	1	503	1	0.00
11/08/2010	R201 On 05-May-11			Bond Future	7.52	106.7719	7.5230	106.7719	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1757	2	1757	2	0.00
11/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	1858	2	1858	2	0.00
11/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1660	1	1660	1	0.00
11/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	1097	1	1097	1	0.00
11/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	979	1	979	1	0.00
11/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	1036	1	1036	1	0.00
11/08/2010	R202 On 05-August-10			Bond Future	2.93	109.3516	2.9300	109.3516	0.00
11/08/2010	R202 On 04-November-10			Bond Future	2.96	109.4186	2.9610	109.4186	0.00
11/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	1541	1	1541	1	0.00
11/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	679	1	679	1	0.00
11/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2395	2	2395	2	0.00
11/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
11/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
11/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
11/08/2010	R203 On 05-August-10			Bond Future	8.19	103.6935	8.1850	103.6935	0.00
11/08/2010	R203 On 04-November-10			Bond Future	8.10	101.4268	8.0960	101.4268	2,215.00
11/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	5875	5	5875	5	0.00
11/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	5646	5	5646	5	0.00
11/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	6104	6	6104	6	0.00
11/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	72	0	72	0	0.00
11/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	97	0	97	0	0.00
11/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	84	0	84	0	0.00
11/08/2010	R203 On 03-February-11			Bond Future	8.14	103.2492	8.1400	103.2492	0.00
11/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	2945	3	2945	3	0.00
11/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	3115	3	3115	3	0.00
11/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	2778	2	2778	2	0.00
11/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1229	1	1229	1	0.00
11/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	1072	1	1072	1	0.00
11/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1149	1	1149	1	0.00
11/08/2010	R203 On 05-May-11			Bond Future	8.21	100.8009	8.2100	100.8009	0.00
11/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2346	2	2346	2	0.00
11/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	2211	2	2211	2	0.00
11/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2485	2	2485	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
11/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	2047	2	2047	2	0.00
11/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2260	3	2260	3	0.00
11/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	2151	2	2151	2	0.00
11/08/2010	R204 On 05-August-10			Bond Future	8.30	99.3682	8.2950	99.3682	0.00
11/08/2010	R204 On 04-November-10			Bond Future	8.21	101.2178	8.2120	101.2178	2,476.00
11/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	5925	5	5925	5	0.00
11/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	6173	6	6173	6	0.00
11/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	5675	5	5675	5	0.00
11/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	154	0	154	0	0.00
11/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	116	0	116	0	0.00
11/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	135	0	135	0	0.00
11/08/2010	R204 On 03-February-11			Bond Future	8.25	98.9934	8.2530	98.9934	0.00
11/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	2950	3	2950	3	0.00
11/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	2777	2	2777	2	0.00
11/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	3129	3	3129	3	0.00
11/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1468	2	1468	2	0.00
11/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1671	2	1671	2	0.00
11/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1566	2	1566	2	0.00
11/08/2010	R204 On 05-May-11			Bond Future	8.32	100.6431	8.3210	100.6431	0.00
11/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	3097	3	3097	3	0.00
11/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	3265	3	3265	3	0.00
11/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	2934	3	2934	3	0.00
11/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2228	3	2228	3	0.00
11/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	2016	2	2016	2	0.00
11/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	2119	2	2119	2	0.00
11/08/2010	R206 On 05-August-10			Bond Future	7.44	100.6875	7.4400	100.6875	0.00
11/08/2010	R206 On 04-November-10			Bond Future	7.30	102.6113	7.3030	102.6113	0.00
11/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	3311	3	3311	3	0.00
11/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	3181	3	3181	3	0.00
11/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3442	3	3442	3	0.00
11/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	17	0	17	0	0.00
11/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	25	0	25	0	0.00
11/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	20	0	20	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2010	R206 On 03-February-11			Bond Future	7.31	100.6761	7.3090	100.6761	0.00
11/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2094	2	2094	2	0.00
11/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2196	2	2196	2	0.00
11/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	1993	2	1993	2	0.00
11/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	339	0	339	0	0.00
11/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	287	0	287	0	0.00
11/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	312	0	312	0	0.00
11/08/2010	R206 On 05-May-11			Bond Future	7.37	102.3642	7.3680	102.3642	0.00
11/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1215	1	1215	1	0.00
11/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1146	1	1146	1	0.00
11/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1287	1	1287	1	0.00
11/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	851	1	851	1	0.00
11/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	949	1	949	1	0.00
11/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	899	1	899	1	0.00
11/08/2010	R207 On 05-August-10			Bond Future	8.37	93.3742	8.3650	93.3742	0.00
11/08/2010	R207 On 04-November-10			Bond Future	8.27	95.0646	8.2670	95.0646	829.00
11/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	5922	5	5922	5	0.00
11/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	6177	5	6177	5	0.00
11/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	5665	5	5665	5	0.00
11/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	203	0	203	0	0.00
11/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	154	0	154	0	0.00
11/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	179	0	179	0	0.00
11/08/2010	R207 On 03-February-11			Bond Future	8.31	93.1331	8.3050	93.1331	0.00
11/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	3847	3	3847	3	0.00
11/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3646	3	3646	3	0.00
11/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	4052	4	4052	4	0.00
11/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1161	1	1161	1	0.00
11/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1330	2	1330	2	0.00
11/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1243	2	1243	2	0.00
11/08/2010	R207 On 05-May-11			Bond Future	8.37	94.6837	8.3700	94.6837	0.00
11/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	3150	3	3150	3	0.00
11/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	3322	3	3322	3	0.00
11/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	2982	3	2982	3	0.00

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11/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2518	3	2518	3	0.00
11/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2282	3	2282	3	0.00
11/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2397	3	2397	3	0.00
11/08/2010	R208 On 05-August-10			Bond Future	8.48	90.6563	8.4800	90.6563	0.00
11/08/2010	R208 On 04-November-10			Bond Future	8.39	88.8424	8.3890	88.8424	6,835.00
11/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	5487	5	5487	5	0.00
11/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	5225	5	5225	5	0.00
11/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	5751	5	5751	5	0.00
11/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	212	0	212	0	0.00
11/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	272	0	272	0	0.00
11/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	240	0	240	0	0.00
11/08/2010	R208 On 03-February-11			Bond Future	8.43	90.4439	8.4290	90.4439	0.00
11/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3557	3	3557	3	0.00
11/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	3759	3	3759	3	0.00
11/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	3360	3	3360	3	0.00
11/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	1693	2	1693	2	0.00
11/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1487	2	1487	2	0.00
11/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1586	2	1586	2	0.00
11/08/2010	R208 On 05-May-11			Bond Future	8.49	88.5496	8.4900	88.5496	0.00
11/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	2921	3	2921	3	0.00
11/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	2756	2	2756	2	0.00
11/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	3091	3	3091	3	0.00
11/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	2726	3	2726	3	0.00
11/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	3001	3	3001	3	0.00
11/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	2860	3	2860	3	0.00
11/08/2010	R209 On 05-August-10			Bond Future	8.47	79.1647	8.4700	79.1647	0.00
11/08/2010	R209 On 04-November-10			Bond Future	8.43	77.3527	8.4330	77.3527	13,506.00
11/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	5297	5	5297	5	0.00
11/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	5606	5	5606	5	0.00
11/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	4992	5	4992	5	0.00
11/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	798	1	798	1	0.00
11/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	643	1	643	1	0.00
11/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	717	1	717	1	0.00

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11/08/2010	R209 On 03-February-11			Bond Future	8.46	78.7385	8.4600	78.7385	0.00
11/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	5973	6	5973	6	0.00
11/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	6253	6	6253	6	0.00
11/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	5696	5	5696	5	0.00
11/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1736	2	1736	2	0.00
11/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1525	2	1525	2	0.00
11/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1627	2	1627	2	0.00
11/08/2010	R209 On 05-May-11			Bond Future	8.50	76.9039	8.4990	76.9039	0.00
11/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	3970	4	3970	4	0.00
11/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	4199	4	4199	4	0.00
11/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	3746	3	3746	3	0.00
11/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	4157	4	4157	4	0.00
11/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	3775	4	3775	4	0.00
11/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	3962	4	3962	4	0.00
11/08/2010	R209 On 04-August-11			Bond Future	8.54	8.6120	8.5390	8.6120	0.00
11/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	4518	0	4518	0	0.00
11/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	4295	0	4295	0	0.00
11/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	4744	0	4744	0	0.00
11/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	4653	0	4653	0	0.00
11/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	5038	0	5038	0	0.00
11/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	4842	0	4842	0	0.00
11/08/2010	R210 On 05-August-10			Bond Future	2.99	95.6275	2.9900	95.6275	0.00
11/08/2010	R210 On 04-November-10			Bond Future	3.02	94.6606	3.0190	94.6606	0.00
11/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	1046	1	1046	1	0.00
11/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1685	2	1685	2	0.00
11/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	402	0	402	0	0.00
11/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
11/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
11/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
11/08/2010	R211 On 05-August-10			Bond Future	2.75	98.6075	2.7500	98.6075	0.00
11/08/2010	R211 On 04-November-10			Bond Future	2.84	98.7844	2.8380	98.7844	0.00
11/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
11/08/2010	R211 On 04-November-10	2.70	Call	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
11/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
11/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	213	0	213	0	0.00
11/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	777	1	777	1	0.00
11/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	495	0	495	0	0.00
11/08/2010	R212 On 05-August-10			Bond Future	3.01	97.5755	3.0100	97.5755	0.00
11/08/2010	R212 On 04-November-10			Bond Future	3.07	97.7330	3.0710	97.7330	0.00
11/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
11/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
11/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
11/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1129	1	1129	1	0.00
11/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	195	0	195	0	0.00
11/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	661	1	661	1	0.00
11/08/2010	TRT1 On 04-November-10			Index Future	327.02	325.2280	327.0190	325.2280	100.00
11/08/2010	TRT1 On 03-February-11			Index Future	332.70	330.8780	332.6960	330.8780	0.00
12/08/2010	AL7T On 04-November-10			Index Future	366.75	364.5540	366.7470	364.5540	38.00
12/08/2010	ALBI On 04-November-10			Index Future	338.03	335.5070	338.0300	335.5070	1,228.00
12/08/2010	ALBI On 03-February-11			Index Future	343.79	341.2250	343.7890	341.2250	0.00
12/08/2010	CRD1 On 04-November-10			Index Future	146.32	145.7650	146.3150	145.7650	2.00
12/08/2010	CRD1 On 03-February-11			Index Future	148.86	148.2950	148.8550	148.2950	0.00
12/08/2010	GOVI On 04-November-10			GOVI	338.84	336.4180	338.8410	336.4180	177.00
12/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	98410	7	98410	7	0.00
12/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	98310	7	98310	7	0.00
12/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	98510	7	98510	7	0.00
12/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
12/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
12/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
12/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/08/2010	ILBI On 04-November-10			Index Future	390.55	390.3080	390.5450	390.3080	507.00
12/08/2010	ILBI On 03-February-11			Index Future	397.06	396.8220	397.0640	396.8220	0.00
12/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
12/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	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
12/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.52	93.4670	6.5200	93.4670	1,000.00
12/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.24	93.7500	6.2380	93.7500	1,000.00
12/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.21	93.7800	6.2050	93.7800	0.00
12/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.19	93.8070	6.1860	93.8070	0.00
12/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.16	93.8200	6.1610	93.8200	0.00
12/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.16	93.8200	6.1610	93.8200	0.00
12/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.18	93.7850	6.1750	93.7850	5,500.00
12/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.30	93.6630	6.2990	93.6630	4,500.00
12/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.46	93.4940	6.4590	93.4940	6,000.00
12/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.67	93.2850	6.6650	93.2850	5,000.00
12/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.91	93.0600	6.9060	93.0600	0.00
12/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.07	92.9100	7.0660	92.9100	0.00
12/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
12/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
12/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
12/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
12/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
12/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
12/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
12/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/08/2010	JN10 On 04-November-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
12/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/08/2010	OTH1 On 04-November-10			Index Future	327.82	324.8100	327.8180	324.8100	3.00
12/08/2010	OTH1 On 03-February-11			Index Future	333.51	330.4490	333.5070	330.4490	0.00
12/08/2010	R157 On 04-November-10			Bond Future	7.45	125.8386	7.4480	125.8386	5,072.00
12/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	4788	4	4788	4	0.00
12/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	4998	5	4998	5	0.00
12/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1183	1	1183	1	500.00
12/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	4580	4	4580	4	0.00
12/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	75	0	75	0	0.00
12/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	944	1	944	1	0.00
12/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	55	0	55	0	0.00
12/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	63	0	63	0	0.00
12/08/2010	R157 On 03-February-11			Bond Future	7.47	128.0855	7.4690	128.0855	0.00
12/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2636	2	2636	2	0.00
12/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	2484	2	2484	2	0.00
12/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2792	2	2792	2	0.00
12/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	711	1	711	1	0.00
12/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	832	1	832	1	0.00
12/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	770	1	770	1	0.00
12/08/2010	R157 On 05-May-11			Bond Future	7.52	123.4102	7.5180	123.4102	0.00
12/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	2304	2	2304	2	0.00
12/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2435	2	2435	2	0.00
12/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	2178	2	2178	2	0.00
12/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1427	2	1427	2	0.00
12/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1274	1	1274	1	0.00
12/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1348	2	1348	2	0.00
12/08/2010	R186 On 04-November-10			Bond Future	8.31	121.6577	8.3090	121.6577	17,620.00
12/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	9240	8	9240	8	0.00
12/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	9647	8	9647	8	0.00
12/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	5366	4	5366	4	10,900.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	8835	7	8835	7	0.00
12/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	379	1	379	1	0.00
12/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	1066	2	1066	2	0.00
12/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	298	0	298	0	0.00
12/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	337	1	337	1	0.00
12/08/2010	R186 On 03-February-11			Bond Future	8.34	118.5433	8.3400	118.5433	0.00
12/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	7762	7	7762	7	0.00
12/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	8116	7	8116	7	0.00
12/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	7412	6	7412	6	0.00
12/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	1597	2	1597	2	0.00
12/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	1387	2	1387	2	0.00
12/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	1489	2	1489	2	0.00
12/08/2010	R186 On 05-May-11			Bond Future	8.39	120.5127	8.3890	120.5127	0.00
12/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	6538	6	6538	6	0.00
12/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	6233	5	6233	5	0.00
12/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	6849	6	6849	6	0.00
12/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	2942	4	2942	4	0.00
12/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	3259	4	3259	4	0.00
12/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	3096	4	3096	4	0.00
12/08/2010	R189 On 04-November-10			Bond Future	1.59	111.6036	1.5920	111.6036	0.00
12/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	393	0	393	0	0.00
12/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	517	1	517	1	0.00
12/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	269	0	269	0	0.00
12/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
12/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
12/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
12/08/2010	R197 On 04-November-10			Bond Future	2.98	129.4776	2.9790	129.4776	0.00
12/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	882	1	882	1	0.00
12/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	262	0	262	0	0.00
12/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1498	2	1498	2	0.00
12/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
12/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
12/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2010	R201 On 04-November-10			Bond Future	7.34	107.8956	7.3420	107.8956	1,464.00
12/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	4105	4	4105	4	0.00
12/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	4271	4	4271	4	0.00
12/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3939	4	3939	4	0.00
12/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	38	0	38	0	0.00
12/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	27	0	27	0	0.00
12/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	33	0	33	0	0.00
12/08/2010	R201 On 03-February-11			Bond Future	7.35	105.4020	7.3520	105.4020	0.00
12/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2583	2	2583	2	0.00
12/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	2453	2	2453	2	0.00
12/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2716	2	2716	2	0.00
12/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	370	0	370	0	0.00
12/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	439	1	439	1	0.00
12/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	403	1	403	1	0.00
12/08/2010	R201 On 05-May-11			Bond Future	7.40	107.1728	7.3980	107.1728	0.00
12/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1999	2	1999	2	0.00
12/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2106	2	2106	2	0.00
12/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1895	2	1895	2	0.00
12/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	933	1	933	1	0.00
12/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	827	1	827	1	0.00
12/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	878	1	878	1	0.00
12/08/2010	R202 On 04-November-10			Bond Future	2.93	109.5931	2.9310	109.5931	0.00
12/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	2067	2	2067	2	0.00
12/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	1205	1	1205	1	0.00
12/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2921	2	2921	2	0.00
12/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
12/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
12/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
12/08/2010	R203 On 04-November-10			Bond Future	8.01	102.0337	8.0110	102.0337	2,215.00
12/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	6296	6	6296	6	0.00
12/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	6064	6	6064	6	0.00
12/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	6528	6	6528	6	0.00
12/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	52	0	52	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
12/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	72	0	72	0	0.00
12/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	62	0	62	0	0.00
12/08/2010	R203 On 03-February-11			Bond Future	8.05	103.8675	8.0520	103.8675	0.00
12/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	3239	3	3239	3	0.00
12/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	3417	3	3417	3	0.00
12/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	3064	3	3064	3	0.00
12/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1069	1	1069	1	0.00
12/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	929	1	929	1	0.00
12/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	997	1	997	1	0.00
12/08/2010	R203 On 05-May-11			Bond Future	8.12	101.4328	8.1170	101.4328	0.00
12/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2588	2	2588	2	0.00
12/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	2445	2	2445	2	0.00
12/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2735	2	2735	2	0.00
12/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1842	2	1842	2	0.00
12/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2039	2	2039	2	0.00
12/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1938	2	1938	2	0.00
12/08/2010	R204 On 04-November-10			Bond Future	8.11	101.8297	8.1080	101.8297	2,476.00
12/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	6489	6	6489	6	0.00
12/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	6742	6	6742	6	0.00
12/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	6234	6	6234	6	0.00
12/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	108	0	108	0	0.00
12/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	80	0	80	0	0.00
12/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	94	0	94	0	0.00
12/08/2010	R204 On 03-February-11			Bond Future	8.14	99.6183	8.1440	99.6183	0.00
12/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	3335	3	3335	3	0.00
12/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	3150	3	3150	3	0.00
12/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	3525	3	3525	3	0.00
12/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1246	1	1246	1	0.00
12/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1426	2	1426	2	0.00
12/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1333	2	1333	2	0.00
12/08/2010	R204 On 05-May-11			Bond Future	8.21	101.2782	8.2070	101.2782	0.00
12/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	3465	3	3465	3	0.00
12/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	3642	3	3642	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	3292	3	3292	3	0.00
12/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	1957	2	1957	2	0.00
12/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1764	2	1764	2	0.00
12/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1858	2	1858	2	0.00
12/08/2010	R206 On 04-November-10			Bond Future	7.18	102.9194	7.1840	102.9194	0.00
12/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	3637	3	3637	3	0.00
12/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	3505	3	3505	3	0.00
12/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3770	3	3770	3	0.00
12/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	10	0	10	0	0.00
12/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	14	0	14	0	0.00
12/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	12	0	12	0	0.00
12/08/2010	R206 On 03-February-11			Bond Future	7.18	100.9858	7.1790	100.9858	0.00
12/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2363	2	2363	2	0.00
12/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2470	2	2470	2	0.00
12/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2257	2	2257	2	0.00
12/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	263	0	263	0	0.00
12/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	221	0	221	0	0.00
12/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	242	0	242	0	0.00
12/08/2010	R206 On 05-May-11			Bond Future	7.22	102.6829	7.2240	102.6829	0.00
12/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1414	1	1414	1	0.00
12/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1339	1	1339	1	0.00
12/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1491	1	1491	1	0.00
12/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	709	1	709	1	0.00
12/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	796	1	796	1	0.00
12/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	751	1	751	1	0.00
12/08/2010	R207 On 04-November-10			Bond Future	8.15	95.8332	8.1530	95.8332	829.00
12/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	6563	6	6563	6	0.00
12/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	6825	6	6825	6	0.00
12/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	6300	6	6300	6	0.00
12/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	141	0	141	0	0.00
12/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	105	0	105	0	0.00
12/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	123	0	123	0	0.00
12/08/2010	R207 On 03-February-11			Bond Future	8.19	93.9095	8.1860	93.9095	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
12/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	4344	4	4344	4	0.00
12/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	4131	4	4131	4	0.00
12/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	4561	4	4561	4	0.00
12/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	958	1	958	1	0.00
12/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1102	1	1102	1	0.00
12/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1027	1	1027	1	0.00
12/08/2010	R207 On 05-May-11			Bond Future	8.25	95.4710	8.2460	95.4710	0.00
12/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	3564	3	3564	3	0.00
12/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	3748	3	3748	3	0.00
12/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	3384	3	3384	3	0.00
12/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2195	3	2195	3	0.00
12/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	1983	2	1983	2	0.00
12/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2086	2	2086	2	0.00
12/08/2010	R208 On 04-November-10			Bond Future	8.29	89.5110	8.2850	89.5110	6,835.00
12/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	6082	5	6082	5	0.00
12/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	5812	5	5812	5	0.00
12/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	6353	6	6353	6	0.00
12/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	152	0	152	0	0.00
12/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	196	0	196	0	0.00
12/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	173	0	173	0	0.00
12/08/2010	R208 On 03-February-11			Bond Future	8.32	91.1194	8.3220	91.1194	0.00
12/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3992	4	3992	4	0.00
12/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	4205	4	4205	4	0.00
12/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	3782	3	3782	3	0.00
12/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	1445	2	1445	2	0.00
12/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1263	1	1263	1	0.00
12/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1352	2	1352	2	0.00
12/08/2010	R208 On 05-May-11			Bond Future	8.38	89.2361	8.3790	89.2361	0.00
12/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	3283	3	3283	3	0.00
12/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	3106	3	3106	3	0.00
12/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	3463	3	3463	3	0.00
12/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	2417	3	2417	3	0.00
12/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	2670	3	2670	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
12/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	2541	3	2541	3	0.00
12/08/2010	R209 On 04-November-10			Bond Future	8.29	77.9681	8.2900	77.9681	13,506.00
12/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	6300	5	6300	5	0.00
12/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	6628	6	6628	6	0.00
12/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	5973	5	5973	5	0.00
12/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	550	1	550	1	0.00
12/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	437	1	437	1	0.00
12/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	491	1	491	1	0.00
12/08/2010	R209 On 03-February-11			Bond Future	8.31	79.3667	8.3130	79.3667	0.00
12/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	6894	6	6894	6	0.00
12/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	7191	6	7191	6	0.00
12/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	6599	6	6599	6	0.00
12/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1383	2	1383	2	0.00
12/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1208	2	1208	2	0.00
12/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1293	2	1293	2	0.00
12/08/2010	R209 On 05-May-11			Bond Future	8.35	77.5434	8.3490	77.5434	0.00
12/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	4663	4	4663	4	0.00
12/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	4912	4	4912	4	0.00
12/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	4418	4	4418	4	0.00
12/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	3559	4	3559	4	0.00
12/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	3217	4	3217	4	0.00
12/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	3384	4	3384	4	0.00
12/08/2010	R209 On 04-August-11			Bond Future	8.38	78.8501	8.3840	78.8501	0.00
12/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	5215	5	5215	5	0.00
12/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	5460	5	5460	5	0.00
12/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	4974	4	4974	4	0.00
12/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	13871	0	13871	0	0.00
12/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	1202	0	1202	0	1,000.00
12/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	4415	5	4415	5	0.00
12/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	4067	5	4067	5	0.00
12/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	4237	5	4237	5	1,000.00
12/08/2010	R210 On 04-November-10			Bond Future	3.02	94.6475	3.0190	94.6475	0.00
12/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	1046	1	1046	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
12/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1685	2	1685	2	0.00
12/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	402	0	402	0	0.00
12/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
12/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
12/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
12/08/2010	R211 On 04-November-10			Bond Future	2.84	98.7675	2.8390	98.7675	0.00
12/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
12/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
12/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
12/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	219	0	219	0	0.00
12/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	783	1	783	1	0.00
12/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	501	0	501	0	0.00
12/08/2010	R212 On 04-November-10			Bond Future	3.07	97.7237	3.0720	97.7237	0.00
12/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
12/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
12/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
12/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1138	1	1138	1	0.00
12/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	204	0	204	0	0.00
12/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	670	1	670	1	0.00
12/08/2010	TRT1 On 04-November-10			Index Future	329.38	327.0190	329.3840	327.0190	100.00
12/08/2010	TRT1 On 03-February-11			Index Future	335.10	332.6960	335.1000	332.6960	0.00
13/08/2010	AL7T On 04-November-10			Index Future	366.39	366.7470	366.3920	366.7470	38.00
13/08/2010	ALBI On 04-November-10			Index Future	337.73	338.0300	337.7320	338.0300	1,203.00
13/08/2010	ALBI On 03-February-11			Index Future	343.48	343.7890	343.4840	343.7890	0.00
13/08/2010	CRD1 On 04-November-10			Index Future	146.26	146.3150	146.2640	146.3150	2.00
13/08/2010	CRD1 On 03-February-11			Index Future	148.80	148.8550	148.8020	148.8550	0.00
13/08/2010	GOVI On 04-November-10			GOVI	338.56	338.8410	338.5570	338.8410	177.00
13/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	95570	10	95570	10	0.00
13/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	95670	10	95670	10	0.00
13/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	95470	10	95470	10	0.00
13/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
13/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
13/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/08/2010	ILBI On 04-November-10			Index Future	390.54	390.5450	390.5400	390.5450	507.00
13/08/2010	ILBI On 03-February-11			Index Future	397.06	397.0640	397.0610	397.0640	0.00
13/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
13/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.54	93.4800	6.5390	93.4800	1,000.00
13/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.29	93.7620	6.2900	93.7620	1,000.00
13/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.26	93.7950	6.2590	93.7950	0.00
13/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.23	93.8140	6.2300	93.8140	0.00
13/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.8390	6.1960	93.8390	0.00
13/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.20	93.8390	6.1960	93.8390	0.00
13/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.22	93.8250	6.2200	93.8250	5,500.00
13/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.34	93.7010	6.3400	93.7010	4,500.00
13/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.50	93.5410	6.5000	93.5410	6,000.00
13/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.72	93.3350	6.7200	93.3350	5,000.00
13/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.96	93.0940	6.9600	93.0940	0.00
13/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.10	92.9340	7.1030	92.9340	0.00
13/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
13/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
13/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
13/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
13/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/08/2010	JN05 On 04-November-10	8.25	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
13/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
13/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
13/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
13/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
13/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
13/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/08/2010	OTH1 On 04-November-10			Index Future	327.45	327.8180	327.4520	327.8180	3.00
13/08/2010	OTH1 On 03-February-11			Index Future	333.13	333.5070	333.1320	333.5070	0.00
13/08/2010	R157 On 04-November-10			Bond Future	7.46	126.2795	7.4590	126.2795	5,122.00
13/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	4738	5	4738	5	0.00
13/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	4948	5	4948	5	0.00
13/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	4530	5	4530	5	0.00
13/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1149	1	1149	1	500.00
13/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	75	0	75	0	0.00
13/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	961	1	961	1	0.00
13/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	55	0	55	0	0.00
13/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	64	0	64	0	0.00
13/08/2010	R157 On 03-February-11			Bond Future	7.48	128.5305	7.4800	128.5305	0.00
13/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2599	3	2599	3	0.00
13/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2754	3	2754	3	0.00
13/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	2447	2	2447	2	0.00
13/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	843	1	843	1	0.00
13/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	721	1	721	1	0.00
13/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	781	1	781	1	0.00
13/08/2010	R157 On 05-May-11			Bond Future	7.53	123.8687	7.5300	123.8687	0.00
13/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	2272	2	2272	2	0.00
13/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	2146	2	2146	2	0.00
13/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2402	2	2402	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1291	1	1291	1	0.00
13/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1445	1	1445	1	0.00
13/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1366	1	1366	1	0.00
13/08/2010	R186 On 04-November-10			Bond Future	8.32	123.2938	8.3190	123.2938	17,620.00
13/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	9142	9	9142	9	0.00
13/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	9548	10	9548	10	0.00
13/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	8738	9	8738	9	0.00
13/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	5278	5	5278	5	10,900.00
13/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	383	0	383	0	0.00
13/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	1078	1	1078	1	0.00
13/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	299	0	299	0	0.00
13/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	339	0	339	0	0.00
13/08/2010	R186 On 03-February-11			Bond Future	8.35	120.2074	8.3500	120.2074	0.00
13/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	7678	8	7678	8	0.00
13/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	7329	7	7329	7	0.00
13/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	8032	8	8032	8	0.00
13/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	1402	1	1402	1	0.00
13/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	1612	2	1612	2	0.00
13/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	1503	1	1503	1	0.00
13/08/2010	R186 On 05-May-11			Bond Future	8.40	122.2093	8.4000	122.2093	0.00
13/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	6462	7	6462	7	0.00
13/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	6771	7	6771	7	0.00
13/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	6158	6	6158	6	0.00
13/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	3291	3	3291	3	0.00
13/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	2971	3	2971	3	0.00
13/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	3127	3	3127	3	0.00
13/08/2010	R189 On 04-November-10			Bond Future	1.63	111.5662	1.6290	111.5662	0.00
13/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	301	0	301	0	0.00
13/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	177	0	177	0	0.00
13/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	425	1	425	1	0.00
13/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
13/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
13/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2010	R197 On 04-November-10			Bond Future	2.98	129.4651	2.9790	129.4651	0.00
13/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	882	1	882	1	0.00
13/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1498	1	1498	1	0.00
13/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	262	0	262	0	0.00
13/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
13/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
13/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
13/08/2010	R201 On 04-November-10			Bond Future	7.35	108.2803	7.3520	108.2803	1,464.00
13/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	4069	4	4069	4	0.00
13/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3904	4	3904	4	0.00
13/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	4235	4	4235	4	0.00
13/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	27	0	27	0	0.00
13/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	39	0	39	0	0.00
13/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	33	0	33	0	0.00
13/08/2010	R201 On 03-February-11			Bond Future	7.36	105.7931	7.3630	105.7931	0.00
13/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2552	3	2552	3	0.00
13/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2684	3	2684	3	0.00
13/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	2422	2	2422	2	0.00
13/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	446	0	446	0	0.00
13/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	376	0	376	0	0.00
13/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	410	0	410	0	0.00
13/08/2010	R201 On 05-May-11			Bond Future	7.41	107.5724	7.4100	107.5724	0.00
13/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1973	2	1973	2	0.00
13/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1869	2	1869	2	0.00
13/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2079	2	2079	2	0.00
13/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	839	1	839	1	0.00
13/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	945	1	945	1	0.00
13/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	891	1	891	1	0.00
13/08/2010	R202 On 04-November-10			Bond Future	2.93	110.1190	2.9310	110.1190	0.00
13/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	2067	2	2067	2	0.00
13/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2921	3	2921	3	0.00
13/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	1205	1	1205	1	0.00
13/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
13/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
13/08/2010	R203 On 04-November-10			Bond Future	8.02	102.4775	8.0210	102.4775	2,215.00
13/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	6244	6	6244	6	0.00
13/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	6476	7	6476	7	0.00
13/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	6012	6	6012	6	0.00
13/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	72	0	72	0	0.00
13/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	53	0	53	0	0.00
13/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	62	0	62	0	0.00
13/08/2010	R203 On 03-February-11			Bond Future	8.06	104.3128	8.0630	104.3128	0.00
13/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	3195	3	3195	3	0.00
13/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	3022	3	3022	3	0.00
13/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	3373	3	3373	3	0.00
13/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	941	1	941	1	0.00
13/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1083	1	1083	1	0.00
13/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1009	1	1009	1	0.00
13/08/2010	R203 On 05-May-11			Bond Future	8.13	101.8878	8.1280	101.8878	0.00
13/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2554	3	2554	3	0.00
13/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2700	3	2700	3	0.00
13/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	2412	2	2412	2	0.00
13/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2060	2	2060	2	0.00
13/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1861	2	1861	2	0.00
13/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1958	2	1958	2	0.00
13/08/2010	R204 On 04-November-10			Bond Future	8.13	102.4347	8.1280	102.4347	2,476.00
13/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	6376	6	6376	6	0.00
13/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	6122	6	6122	6	0.00
13/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	6629	7	6629	7	0.00
13/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	83	0	83	0	0.00
13/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	113	0	113	0	0.00
13/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	98	0	98	0	0.00
13/08/2010	R204 On 03-February-11			Bond Future	8.17	100.2368	8.1660	100.2368	0.00
13/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	3248	3	3248	3	0.00
13/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	3436	4	3436	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	3065	3	3065	3	0.00
13/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1466	1	1466	1	0.00
13/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1282	1	1282	1	0.00
13/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1371	1	1371	1	0.00
13/08/2010	R204 On 05-May-11			Bond Future	8.23	101.9074	8.2290	101.9074	0.00
13/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	3386	3	3386	3	0.00
13/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	3215	3	3215	3	0.00
13/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	3562	4	3562	4	0.00
13/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1806	2	1806	2	0.00
13/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2002	2	2002	2	0.00
13/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1901	2	1901	2	0.00
13/08/2010	R206 On 04-November-10			Bond Future	7.18	103.2540	7.1830	103.2540	0.00
13/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	3640	4	3640	4	0.00
13/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3772	4	3772	4	0.00
13/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	3507	4	3507	4	0.00
13/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	14	0	14	0	0.00
13/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	9	0	9	0	0.00
13/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	12	0	12	0	0.00
13/08/2010	R206 On 03-February-11			Bond Future	7.18	101.3254	7.1790	101.3254	0.00
13/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2361	2	2361	2	0.00
13/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2255	2	2255	2	0.00
13/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2468	2	2468	2	0.00
13/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	219	0	219	0	0.00
13/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	261	0	261	0	0.00
13/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	240	0	240	0	0.00
13/08/2010	R206 On 05-May-11			Bond Future	7.22	103.0294	7.2230	103.0294	0.00
13/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1413	1	1413	1	0.00
13/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1491	1	1491	1	0.00
13/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1338	1	1338	1	0.00
13/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	792	1	792	1	0.00
13/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	706	1	706	1	0.00
13/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	748	1	748	1	0.00
13/08/2010	R207 On 04-November-10			Bond Future	8.18	96.5300	8.1830	96.5300	829.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	6388		7	6388	7	0.00
13/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	6126		6	6126	6	0.00
13/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	6649		7	6649	7	0.00
13/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	113		0	113	0	0.00
13/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	151		0	151	0	0.00
13/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	132		0	132	0	0.00
13/08/2010	R207 On 03-February-11			Bond Future	8.22		94.6219	8.2180	94.6219	0.00
13/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	4200		4	4200	4	0.00
13/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	4414		5	4414	5	0.00
13/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3990		4	3990	4	0.00
13/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1154		1	1154	1	0.00
13/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1003		1	1003	1	0.00
13/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1076		1	1076	1	0.00
13/08/2010	R207 On 05-May-11			Bond Future	8.28		96.1962	8.2790	96.1962	0.00
13/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	3444		4	3444	4	0.00
13/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	3267		3	3267	3	0.00
13/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	3625		4	3625	4	0.00
13/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2053		2	2053	2	0.00
13/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2271		2	2271	2	0.00
13/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2160		2	2160	2	0.00
13/08/2010	R208 On 04-November-10			Bond Future	8.29		90.1734	8.2850	90.1734	6,835.00
13/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	6078		6	6078	6	0.00
13/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	6349		6	6349	6	0.00
13/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	5808		6	5808	6	0.00
13/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	192		0	192	0	0.00
13/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	148		0	148	0	0.00
13/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	169		0	169	0	0.00
13/08/2010	R208 On 03-February-11			Bond Future	8.32		91.7891	8.3210	91.7891	0.00
13/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3990		4	3990	4	0.00
13/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	3780		4	3780	4	0.00
13/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	4203		4	4203	4	0.00
13/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1255		1	1255	1	0.00
13/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	1437		1	1437	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
13/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1344	1	1344	1	0.00
13/08/2010	R208 On 05-May-11			Bond Future	8.38	89.9172	8.3780	89.9172	0.00
13/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	3281	3	3281	3	0.00
13/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	3462	3	3462	3	0.00
13/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	3104	3	3104	3	0.00
13/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	2661	3	2661	3	0.00
13/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	2409	2	2409	2	0.00
13/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	2533	3	2533	3	0.00
13/08/2010	R209 On 04-November-10			Bond Future	8.32	79.1969	8.3200	79.1969	13,506.00
13/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	6071	6	6071	6	0.00
13/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	6396	7	6396	7	0.00
13/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	5748	6	5748	6	0.00
13/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	586	1	586	1	0.00
13/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	465	0	465	0	0.00
13/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	523	0	523	0	0.00
13/08/2010	R209 On 03-February-11			Bond Future	8.34	80.6222	8.3440	80.6222	0.00
13/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	6683	7	6683	7	0.00
13/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	6977	7	6977	7	0.00
13/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	6391	7	6391	7	0.00
13/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1443	1	1443	1	0.00
13/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1261	1	1261	1	0.00
13/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1349	1	1349	1	0.00
13/08/2010	R209 On 05-May-11			Bond Future	8.38	78.8138	8.3800	78.8138	0.00
13/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	4504	5	4504	5	0.00
13/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	4749	5	4749	5	0.00
13/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	4263	4	4263	4	0.00
13/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	3669	4	3669	4	0.00
13/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	3319	3	3319	3	0.00
13/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	3490	3	3490	3	0.00
13/08/2010	R209 On 04-August-11			Bond Future	8.41	80.1522	8.4110	80.1522	0.00
13/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	5081	5	5081	5	0.00
13/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	13671	14	13671	14	0.00
13/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	5322	5	5322	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
13/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	4843	5	4843	5	0.00
13/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	4514	4	4514	4	0.00
13/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	4158	4	4158	4	0.00
13/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	1231	1	1231	1	1,000.00
13/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	4333	4	4333	4	1,000.00
13/08/2010	R210 On 04-November-10			Bond Future	2.99	94.6475	2.9890	94.6475	0.00
13/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	1437	1	1437	1	0.00
13/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	793	0	793	0	0.00
13/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	2076	2	2076	2	0.00
13/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
13/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
13/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
13/08/2010	R211 On 04-November-10			Bond Future	2.84	98.7619	2.8400	98.7619	0.00
13/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
13/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
13/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
13/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	789	1	789	1	0.00
13/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	225	0	225	0	0.00
13/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	506	1	506	1	0.00
13/08/2010	R212 On 04-November-10			Bond Future	3.03	97.7144	3.0310	97.7144	0.00
13/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
13/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	177	0	177	0	0.00
13/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
13/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	758	1	758	1	0.00
13/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
13/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	289	1	289	1	0.00
13/08/2010	TRT1 On 04-November-10			Index Future	329.11	329.3840	329.1050	329.3840	100.00
13/08/2010	TRT1 On 03-February-11			Index Future	334.81	335.1000	334.8140	335.1000	0.00
16/08/2010	AL7T On 04-November-10			Index Future	367.06	366.3920	367.0620	366.3920	38.00
16/08/2010	ALBI On 04-November-10			Index Future	338.45	337.7320	338.4470	337.7320	1,251.00
16/08/2010	ALBI On 03-February-11			Index Future	344.21	343.4840	344.2100	343.4840	0.00
16/08/2010	CRD1 On 04-November-10			Index Future	146.50	146.2640	146.4960	146.2640	2.00
16/08/2010	CRD1 On 03-February-11			Index Future	149.04	148.8020	149.0370	148.8020	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
16/08/2010	GOVI On 04-November-10			GOVI	339.23	338.5570	339.2340	338.5570	177.00
16/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	102340	10	102340	10	0.00
16/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	102440	10	102440	10	0.00
16/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	102240	10	102240	10	0.00
16/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
16/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
16/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
16/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/08/2010	ILBI On 04-November-10			Index Future	390.37	390.5400	390.3730	390.5400	507.00
16/08/2010	ILBI On 03-February-11			Index Future	396.90	397.0610	396.8950	397.0610	0.00
16/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
16/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.55	93.4610	6.5480	93.4610	1,000.00
16/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.31	93.7100	6.3090	93.7100	1,000.00
16/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.29	93.7410	6.2870	93.7410	0.00
16/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.24	93.7700	6.2400	93.7700	0.00
16/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.21	93.8040	6.2130	93.8040	0.00
16/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.21	93.8040	6.2110	93.8040	0.00
16/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.22	93.7800	6.2220	93.7800	5,500.00
16/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.34	93.6600	6.3440	93.6600	4,500.00
16/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.50	93.5000	6.5020	93.5000	6,000.00
16/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.71	93.2800	6.7090	93.2800	5,000.00
16/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.95	93.0400	6.9490	93.0400	0.00
16/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.12	92.8970	7.1160	92.8970	0.00
16/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
16/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
16/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
16/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
16/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
16/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
16/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
16/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/08/2010	OTH1 On 04-November-10			Index Future	328.35	327.4520	328.3510	327.4520	3.00
16/08/2010	OTH1 On 03-February-11			Index Future	334.05	333.1320	334.0460	333.1320	0.00
16/08/2010	R157 On 04-November-10			Bond Future	7.44	126.2289	7.4370	126.2289	5,122.00
16/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	4829	5	4829	5	0.00
16/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	5040	5	5040	5	0.00
16/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	4620	5	4620	5	0.00
16/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1185	1	1185	1	500.00
16/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	64	0	64	0	0.00
16/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	895	1	895	1	0.00
16/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	46	0	46	0	0.00
16/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	54	0	54	0	0.00
16/08/2010	R157 On 03-February-11			Bond Future	7.46	128.4824	7.4570	128.4824	0.00
16/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2657	3	2657	3	0.00
16/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2814	3	2814	3	0.00
16/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	2503	2	2503	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
16/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	799	1	799	1	0.00
16/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	681	1	681	1	0.00
16/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	738	1	738	1	0.00
16/08/2010	R157 On 05-May-11			Bond Future	7.51	123.8190	7.5050	123.8190	0.00
16/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	2323	2	2323	2	0.00
16/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	2196	2	2196	2	0.00
16/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2455	2	2455	2	0.00
16/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1241	1	1241	1	0.00
16/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1392	1	1392	1	0.00
16/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1313	1	1313	1	0.00
16/08/2010	R186 On 04-November-10			Bond Future	8.28	123.1937	8.2770	123.1937	17,620.00
16/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	9504	9	9504	9	0.00
16/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	9916	10	9916	10	0.00
16/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	9094	9	9094	9	0.00
16/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	5558	5	5558	5	10,900.00
16/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	317	0	317	0	0.00
16/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	937	1	937	1	0.00
16/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	246	0	246	0	0.00
16/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	279	0	279	0	0.00
16/08/2010	R186 On 03-February-11			Bond Future	8.31	120.1085	8.3080	120.1085	0.00
16/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	7968	8	7968	8	0.00
16/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	7613	7	7613	7	0.00
16/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	8328	8	8328	8	0.00
16/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	1282	1	1282	1	0.00
16/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	1480	2	1480	2	0.00
16/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	1377	2	1377	2	0.00
16/08/2010	R186 On 05-May-11			Bond Future	8.36	122.1022	8.3550	122.1022	0.00
16/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	6718	6	6718	6	0.00
16/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	7034	7	7034	7	0.00
16/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	6407	6	6407	6	0.00
16/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	3101	3	3101	3	0.00
16/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	2795	3	2795	3	0.00
16/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	2944	3	2944	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
16/08/2010	R189 On 04-November-10			Bond Future	1.63	111.4741	1.6320	111.4741	0.00
16/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	293	0	293	0	0.00
16/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	169	0	169	0	0.00
16/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	417	0	417	0	0.00
16/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
16/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
16/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
16/08/2010	R197 On 04-November-10			Bond Future	2.98	129.4651	2.9800	129.4651	0.00
16/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	869	1	869	1	0.00
16/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1485	1	1485	1	0.00
16/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	249	0	249	0	0.00
16/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
16/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
16/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
16/08/2010	R201 On 04-November-10			Bond Future	7.34	108.2442	7.3410	108.2442	1,464.00
16/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	4105	4	4105	4	0.00
16/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3938	4	3938	4	0.00
16/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	4271	4	4271	4	0.00
16/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	23	0	23	0	0.00
16/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	34	0	34	0	0.00
16/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	29	0	29	0	0.00
16/08/2010	R201 On 03-February-11			Bond Future	7.35	105.7556	7.3510	105.7556	0.00
16/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2576	3	2576	3	0.00
16/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2709	3	2709	3	0.00
16/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	2445	2	2445	2	0.00
16/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	428	0	428	0	0.00
16/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	360	0	360	0	0.00
16/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	393	0	393	0	0.00
16/08/2010	R201 On 05-May-11			Bond Future	7.40	107.5340	7.3980	107.5340	0.00
16/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1990	2	1990	2	0.00
16/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1885	2	1885	2	0.00
16/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2097	2	2097	2	0.00
16/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	818	1	818	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
16/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	923	1	923	1	0.00
16/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	869	1	869	1	0.00
16/08/2010	R202 On 04-November-10			Bond Future	2.93	110.1190	2.9320	110.1190	0.00
16/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	2050	2	2050	2	0.00
16/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2903	3	2903	3	0.00
16/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	1187	1	1187	1	0.00
16/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
16/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
16/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
16/08/2010	R203 On 04-November-10			Bond Future	8.00	102.4252	8.0000	102.4252	2,215.00
16/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	6344	6	6344	6	0.00
16/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	6577	6	6577	6	0.00
16/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	6111	6	6111	6	0.00
16/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	61	0	61	0	0.00
16/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	44	0	44	0	0.00
16/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	52	0	52	0	0.00
16/08/2010	R203 On 03-February-11			Bond Future	8.04	104.2570	8.0400	104.2570	0.00
16/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	3261	3	3261	3	0.00
16/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	3085	3	3085	3	0.00
16/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	3441	3	3441	3	0.00
16/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	892	1	892	1	0.00
16/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1030	1	1030	1	0.00
16/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	958	1	958	1	0.00
16/08/2010	R203 On 05-May-11			Bond Future	8.11	101.8339	8.1050	101.8339	0.00
16/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2604	3	2604	3	0.00
16/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2752	3	2752	3	0.00
16/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	2460	2	2460	2	0.00
16/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	1995	2	1995	2	0.00
16/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1800	2	1800	2	0.00
16/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1895	2	1895	2	0.00
16/08/2010	R204 On 04-November-10			Bond Future	8.11	102.3180	8.1070	102.3180	2,476.00
16/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	6484	6	6484	6	0.00
16/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	6228	6	6228	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
16/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	6739	7	6739	7	0.00
16/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	71	0	71	0	0.00
16/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	96	0	96	0	0.00
16/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	84	0	84	0	0.00
16/08/2010	R204 On 03-February-11			Bond Future	8.14	100.1116	8.1430	100.1116	0.00
16/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	3315	3	3315	3	0.00
16/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	3506	3	3506	3	0.00
16/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	3129	3	3129	3	0.00
16/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1399	1	1399	1	0.00
16/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1221	1	1221	1	0.00
16/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1307	1	1307	1	0.00
16/08/2010	R204 On 05-May-11			Bond Future	8.21	101.7856	8.2060	101.7856	0.00
16/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	3449	3	3449	3	0.00
16/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	3276	3	3276	3	0.00
16/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	3627	4	3627	4	0.00
16/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1743	2	1743	2	0.00
16/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	1935	2	1935	2	0.00
16/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1836	2	1836	2	0.00
16/08/2010	R206 On 04-November-10			Bond Future	7.20	103.2568	7.2040	103.2568	0.00
16/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	3580	4	3580	4	0.00
16/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3712	4	3712	4	0.00
16/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	3448	4	3448	4	0.00
16/08/2010	R206 On 04-November-10	7.25	Call	Bond Future	677	0	677	0	0.00
16/08/2010	R206 On 04-November-10	6.75	Call	Bond Future	156	0	156	0	0.00
16/08/2010	R206 On 04-November-10	8.00	Call	Bond Future	2277	0	2277	0	0.00
16/08/2010	R206 On 04-November-10	8.00	Put	Bond Future	66	0	66	0	0.00
16/08/2010	R206 On 04-November-10	6.75	Put	Bond Future	1444	0	1444	0	0.00
16/08/2010	R206 On 04-November-10	7.25	Put	Bond Future	548	0	548	0	0.00
16/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	14	0	14	0	0.00
16/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	8	0	8	0	0.00
16/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	11	0	11	0	0.00
16/08/2010	R206 On 03-February-11			Bond Future	7.20	101.3254	7.2020	101.3254	0.00
16/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2306	2	2306	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
16/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2201	2	2201	2	0.00
16/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2413	2	2413	2	0.00
16/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	224	0	224	0	0.00
16/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	267	0	267	0	0.00
16/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	245	0	245	0	0.00
16/08/2010	R206 On 05-May-11			Bond Future	7.25	103.0318	7.2490	103.0318	0.00
16/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1370	1	1370	1	0.00
16/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1446	1	1446	1	0.00
16/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1296	1	1296	1	0.00
16/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	813	1	813	1	0.00
16/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	724	1	724	1	0.00
16/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	767	1	767	1	0.00
16/08/2010	R207 On 04-November-10			Bond Future	8.16	96.3460	8.1620	96.3460	829.00
16/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	6499	6	6499	6	0.00
16/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	6761	7	6761	7	0.00
16/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	6234	6	6234	6	0.00
16/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	130	0	130	0	0.00
16/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	96	0	96	0	0.00
16/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	114	0	114	0	0.00
16/08/2010	R207 On 03-February-11			Bond Future	8.20	94.4297	8.1960	94.4297	0.00
16/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	4278	4	4278	4	0.00
16/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	4494	4	4494	4	0.00
16/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	4065	4	4065	4	0.00
16/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1097	1	1097	1	0.00
16/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	951	1	951	1	0.00
16/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1022	1	1022	1	0.00
16/08/2010	R207 On 05-May-11			Bond Future	8.26	96.0025	8.2560	96.0025	0.00
16/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	3509	3	3509	3	0.00
16/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	3330	3	3330	3	0.00
16/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	3692	4	3692	4	0.00
16/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	1985	2	1985	2	0.00
16/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2199	2	2199	2	0.00
16/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2090	2	2090	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
16/08/2010	R208 On 04-November-10			Bond Future	8.26	90.1734	8.2640	90.1734	6,835.00
16/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	6190	6	6190	6	0.00
16/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	5918	6	5918	6	0.00
16/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	6463	6	6463	6	0.00
16/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	127	0	127	0	0.00
16/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	168	0	168	0	0.00
16/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	146	0	146	0	0.00
16/08/2010	R208 On 03-February-11			Bond Future	8.30	91.7954	8.3000	91.7954	0.00
16/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	4061	4	4061	4	0.00
16/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	3849	4	3849	4	0.00
16/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	4277	4	4277	4	0.00
16/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1196	1	1196	1	0.00
16/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	1373	1	1373	1	0.00
16/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1282	1	1282	1	0.00
16/08/2010	R208 On 05-May-11			Bond Future	8.36	89.9233	8.3550	89.9233	0.00
16/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	3344	3	3344	3	0.00
16/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	3527	3	3527	3	0.00
16/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	3165	3	3165	3	0.00
16/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	2580	3	2580	3	0.00
16/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	2332	2	2332	2	0.00
16/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	2454	3	2454	3	0.00
16/08/2010	R209 On 04-November-10			Bond Future	8.28	78.9365	8.2790	78.9365	13,506.00
16/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	6348	6	6348	6	0.00
16/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	6680	6	6680	6	0.00
16/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	6018	6	6018	6	0.00
16/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	499	1	499	1	0.00
16/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	393	0	393	0	0.00
16/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	443	1	443	1	0.00
16/08/2010	R209 On 03-February-11			Bond Future	8.30	80.3548	8.3020	80.3548	0.00
16/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	6936	7	6936	7	0.00
16/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	7235	7	7235	7	0.00
16/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	6638	6	6638	6	0.00
16/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1327	1	1327	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
16/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1156	1	1156	1	0.00
16/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1240	1	1240	1	0.00
16/08/2010	R209 On 05-May-11			Bond Future	8.34	78.5485	8.3370	78.5485	0.00
16/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	4692	5	4692	5	0.00
16/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	4944	5	4944	5	0.00
16/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	4446	4	4446	4	0.00
16/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	3484	4	3484	4	0.00
16/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	3146	3	3146	3	0.00
16/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	3310	3	3310	3	0.00
16/08/2010	R209 On 04-August-11			Bond Future	8.37	79.9228	8.3670	79.9228	0.00
16/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	5271	5	5271	5	0.00
16/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	13976	14	13976	14	0.00
16/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	5517	5	5517	5	0.00
16/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	5028	5	5028	5	0.00
16/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	4324	5	4324	5	0.00
16/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	3979	4	3979	4	0.00
16/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	1162	1	1162	1	1,000.00
16/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	4148	4	4148	4	1,000.00
16/08/2010	R210 On 04-November-10			Bond Future	2.99	95.0384	2.9890	95.0384	0.00
16/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	1437	1	1437	1	0.00
16/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	793	1	793	1	0.00
16/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	2076	2	2076	2	0.00
16/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
16/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
16/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
16/08/2010	R211 On 04-November-10			Bond Future	2.84	98.7563	2.8400	98.7563	0.00
16/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
16/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
16/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
16/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	789	1	789	1	0.00
16/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	225	0	225	0	0.00
16/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	506	1	506	1	0.00
16/08/2010	R212 On 04-November-10			Bond Future	3.03	98.0953	3.0310	98.0953	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
16/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
16/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	177	0	177	0	0.00
16/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
16/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	758	1	758	1	0.00
16/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
16/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	289	0	289	0	0.00
16/08/2010	TRT1 On 04-November-10			Index Future	329.77	329.1050	329.7690	329.1050	100.00
16/08/2010	TRT1 On 03-February-11			Index Future	335.49	334.8140	335.4880	334.8140	0.00
17/08/2010	AL7T On 04-November-10			Index Future	370.05	367.0620	370.0470	367.0620	38.00
17/08/2010	ALBI On 04-November-10			Index Future	341.49	338.4470	341.4860	338.4470	1,251.00
17/08/2010	ALBI On 03-February-11			Index Future	347.30	344.2100	347.2980	344.2100	0.00
17/08/2010	CRD1 On 04-November-10			Index Future	147.09	146.4960	147.0870	146.4960	2.00
17/08/2010	CRD1 On 03-February-11			Index Future	149.64	149.0370	149.6370	149.0370	0.00
17/08/2010	GOVI On 04-November-10			GOVI	342.15	339.2340	342.1460	339.2340	169.00
17/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	131460	10	131460	10	0.00
17/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	131560	10	131560	10	0.00
17/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	131360	10	131360	10	0.00
17/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
17/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
17/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
17/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/08/2010	ILBI On 04-November-10			Index Future	392.02	390.3730	392.0160	390.3730	507.00
17/08/2010	ILBI On 03-February-11			Index Future	398.57	396.8950	398.5660	396.8950	0.00
17/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
17/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
17/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.56	93.4520	6.5600	93.4520	1,000.00
17/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.30	93.6910	6.3000	93.6910	1,000.00
17/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.26	93.7130	6.2600	93.7130	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.21	93.7600	6.2100	93.7600	0.00
17/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.16	93.7870	6.1600	93.7870	0.00
17/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.16	93.7890	6.1600	93.7890	0.00
17/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.19	93.7780	6.1900	93.7780	5,500.00
17/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.30	93.6560	6.3000	93.6560	4,500.00
17/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.46	93.4980	6.4600	93.4980	6,000.00
17/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.66	93.2910	6.6600	93.2910	5,000.00
17/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.90	93.0510	6.9000	93.0510	0.00
17/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.08	92.8840	7.0800	92.8840	0.00
17/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
17/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
17/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
17/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
17/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
17/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
17/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
17/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
17/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
17/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
17/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
17/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
17/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
17/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
17/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
17/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
17/08/2010	OTH1 On 04-November-10			Index Future	332.01	328.3510	332.0140	328.3510	3.00
17/08/2010	OTH1 On 03-February-11			Index Future	337.77	334.0460	337.7710	334.0460	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2010	R157 On 04-November-10			Bond Future	7.33	126.3302	7.3300	126.3302	5,142.00
17/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	5304	5	5304	5	0.00
17/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	5517	5	5517	5	0.00
17/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1468	1	1468	1	500.00
17/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	5091	5	5091	5	0.00
17/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	41	0	41	0	0.00
17/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	684	1	684	1	0.00
17/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	29	0	29	0	0.00
17/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	35	0	35	0	0.00
17/08/2010	R157 On 03-February-11			Bond Future	7.34	128.5830	7.3430	128.5830	0.00
17/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	3014	3	3014	3	0.00
17/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	3180	3	3180	3	0.00
17/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	2851	3	2851	3	0.00
17/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	647	1	647	1	0.00
17/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	547	1	547	1	0.00
17/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	595	1	595	1	0.00
17/08/2010	R157 On 05-May-11			Bond Future	7.38	123.9225	7.3830	123.9225	0.00
17/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	2633	2	2633	2	0.00
17/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	2497	2	2497	2	0.00
17/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2774	2	2774	2	0.00
17/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1053	1	1053	1	0.00
17/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1186	1	1186	1	0.00
17/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1117	1	1117	1	0.00
17/08/2010	R186 On 04-November-10			Bond Future	8.10	123.6150	8.1020	123.6150	17,620.00
17/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	11159	10	11159	10	0.00
17/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	11584	10	11584	10	0.00
17/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	6979	6	6979	6	10,900.00
17/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	10734	9	10734	9	0.00
17/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	178	0	178	0	0.00
17/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	579	1	579	1	0.00
17/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	135	0	135	0	0.00
17/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	155	0	155	0	0.00
17/08/2010	R186 On 03-February-11			Bond Future	8.13	120.5245	8.1270	120.5245	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	9405	8	9405	8	0.00
17/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	9026	8	9026	8	0.00
17/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	9788	8	9788	8	0.00
17/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	925	1	925	1	0.00
17/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	1076	1	1076	1	0.00
17/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	997	1	997	1	0.00
17/08/2010	R186 On 05-May-11			Bond Future	8.17	122.5412	8.1690	122.5412	0.00
17/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	7952	7	7952	7	0.00
17/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	8293	7	8293	7	0.00
17/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	7615	6	7615	6	0.00
17/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	2469	3	2469	3	0.00
17/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	2214	3	2214	3	0.00
17/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	2338	3	2338	3	0.00
17/08/2010	R189 On 04-November-10			Bond Future	1.64	111.4666	1.6440	111.4666	0.00
17/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	263	0	263	0	0.00
17/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	139	0	139	0	0.00
17/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	387	0	387	0	0.00
17/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
17/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
17/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
17/08/2010	R197 On 04-November-10			Bond Future	2.91	129.4527	2.9100	129.4527	0.00
17/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	1745	1	1745	1	0.00
17/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	2362	1	2362	1	0.00
17/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	1125	0	1125	0	0.00
17/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
17/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
17/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
17/08/2010	R201 On 04-November-10			Bond Future	7.26	108.2839	7.2560	108.2839	1,464.00
17/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	4402	4	4402	4	0.00
17/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	4570	4	4570	4	0.00
17/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	4234	4	4234	4	0.00
17/08/2010	R201 On 04-November-10	7.50	Call	Bond Future	1317	0	1317	0	0.00
17/08/2010	R201 On 04-November-10	7.25	Call	Bond Future	775	0	775	0	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2010	R201 On 04-November-10	8.00	Call	Bond Future	2754	0	2754	0	0.00
17/08/2010	R201 On 04-November-10	6.75	Call	Bond Future	165	0	165	0	420.00
17/08/2010	R201 On 04-November-10	8.00	Put	Bond Future	105	0	105	0	420.00
17/08/2010	R201 On 04-November-10	6.75	Put	Bond Future	2015	0	2015	0	0.00
17/08/2010	R201 On 04-November-10	7.50	Put	Bond Future	439	0	439	0	140.00
17/08/2010	R201 On 04-November-10	7.25	Put	Bond Future	797	0	797	0	0.00
17/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	23	0	23	0	0.00
17/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	16	0	16	0	0.00
17/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	19	0	19	0	0.00
17/08/2010	R201 On 03-February-11			Bond Future	7.26	105.7965	7.2600	105.7965	0.00
17/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2819	3	2819	3	0.00
17/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2957	3	2957	3	0.00
17/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	2683	2	2683	2	0.00
17/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	355	0	355	0	0.00
17/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	297	0	297	0	0.00
17/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	325	0	325	0	0.00
17/08/2010	R201 On 05-May-11			Bond Future	7.30	107.5724	7.2980	107.5724	0.00
17/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	2197	2	2197	2	0.00
17/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	2087	2	2087	2	0.00
17/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2309	2	2309	2	0.00
17/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	709	1	709	1	0.00
17/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	804	1	804	1	0.00
17/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	755	1	755	1	0.00
17/08/2010	R202 On 04-November-10			Bond Future	2.91	110.1014	2.9130	110.1014	0.00
17/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	2384	2	2384	2	0.00
17/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	3238	3	3238	3	0.00
17/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	1522	1	1522	1	0.00
17/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
17/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
17/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
17/08/2010	R203 On 04-November-10			Bond Future	7.87	102.5351	7.8740	102.5351	2,215.00
17/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	6987	6	6987	6	0.00
17/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	6750	6	6750	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
17/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	7222	7	7222	7	0.00
17/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	26	0	26	0	0.00
17/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	37	0	37	0	0.00
17/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	32	0	32	0	0.00
17/08/2010	R203 On 03-February-11			Bond Future	7.91	104.3737	7.9090	104.3737	0.00
17/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	3736	3	3736	3	0.00
17/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	3549	3	3549	3	0.00
17/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	3927	3	3927	3	0.00
17/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	710	1	710	1	0.00
17/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	826	1	826	1	0.00
17/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	765	1	765	1	0.00
17/08/2010	R203 On 05-May-11			Bond Future	7.97	101.9467	7.9660	101.9467	0.00
17/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	3001	3	3001	3	0.00
17/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	3160	3	3160	3	0.00
17/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	2846	2	2846	2	0.00
17/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	1695	2	1695	2	0.00
17/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1523	2	1523	2	0.00
17/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1607	2	1607	2	0.00
17/08/2010	R204 On 04-November-10			Bond Future	7.98	102.4406	7.9810	102.4406	2,476.00
17/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	7192	6	7192	6	0.00
17/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	7451	7	7451	7	0.00
17/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	6931	6	6931	6	0.00
17/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	60	0	60	0	0.00
17/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	43	0	43	0	0.00
17/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	52	0	52	0	0.00
17/08/2010	R204 On 03-February-11			Bond Future	8.01	100.2425	8.0130	100.2425	0.00
17/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	3815	3	3815	3	0.00
17/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	4019	4	4019	4	0.00
17/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	3616	3	3616	3	0.00
17/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1142	1	1142	1	0.00
17/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	990	1	990	1	0.00
17/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1063	1	1063	1	0.00
17/08/2010	R204 On 05-May-11			Bond Future	8.07	101.9129	8.0690	101.9129	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	3928	3	3928	3	0.00
17/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	3743	3	3743	3	0.00
17/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	4117	4	4117	4	0.00
17/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1471	2	1471	2	0.00
17/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	1639	2	1639	2	0.00
17/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1552	2	1552	2	0.00
17/08/2010	R206 On 04-November-10			Bond Future	7.12	103.1977	7.1180	103.1977	0.00
17/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	3819	4	3819	4	0.00
17/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3952	4	3952	4	0.00
17/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	3686	3	3686	3	0.00
17/08/2010	R206 On 04-November-10	7.25	Call	Bond Future	811	1	811	1	150.00
17/08/2010	R206 On 04-November-10	8.00	Call	Bond Future	2500	2	2500	2	0.00
17/08/2010	R206 On 04-November-10	6.75	Call	Bond Future	206	0	206	0	450.00
17/08/2010	R206 On 04-November-10	8.00	Put	Bond Future	47	0	47	0	450.00
17/08/2010	R206 On 04-November-10	6.75	Put	Bond Future	1252	1	1252	1	0.00
17/08/2010	R206 On 04-November-10	7.25	Put	Bond Future	439	1	439	1	150.00
17/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	9	0	9	0	0.00
17/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	6	0	6	0	0.00
17/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	8	0	8	0	0.00
17/08/2010	R206 On 03-February-11			Bond Future	7.11	101.2652	7.1080	101.2652	0.00
17/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2508	2	2508	2	0.00
17/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2399	2	2399	2	0.00
17/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2618	2	2618	2	0.00
17/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	183	0	183	0	0.00
17/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	219	0	219	0	0.00
17/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	201	0	201	0	0.00
17/08/2010	R206 On 05-May-11			Bond Future	7.14	102.9691	7.1440	102.9691	0.00
17/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1524	1	1524	1	0.00
17/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1605	1	1605	1	0.00
17/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1446	1	1446	1	0.00
17/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	710	1	710	1	0.00
17/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	630	1	630	1	0.00
17/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	668	1	668	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
17/08/2010	R207 On 04-November-10			Bond Future	8.02	96.4748	8.0170	96.4748	829.00
17/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	7348	6	7348	6	0.00
17/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	7077	6	7077	6	0.00
17/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	7617	7	7617	7	0.00
17/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	57	0	57	0	0.00
17/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	78	0	78	0	0.00
17/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	68	0	68	0	0.00
17/08/2010	R207 On 03-February-11			Bond Future	8.05	94.5618	8.0460	94.5618	0.00
17/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	4953	4	4953	4	0.00
17/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	5183	4	5183	4	0.00
17/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	4726	4	4726	4	0.00
17/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	850	1	850	1	0.00
17/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	733	1	733	1	0.00
17/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	789	1	789	1	0.00
17/08/2010	R207 On 05-May-11			Bond Future	8.10	96.1374	8.0990	96.1374	0.00
17/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	4080	4	4080	4	0.00
17/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	3887	3	3887	3	0.00
17/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	4278	4	4278	4	0.00
17/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	1644	2	1644	2	0.00
17/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	1829	2	1829	2	0.00
17/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	1733	2	1733	2	0.00
17/08/2010	R208 On 04-November-10			Bond Future	8.10	90.3079	8.0980	90.3079	6,835.00
17/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	7197	6	7197	6	0.00
17/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	7478	6	7478	6	0.00
17/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	6917	6	6917	6	0.00
17/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	94	0	94	0	0.00
17/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	70	0	70	0	0.00
17/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	81	0	81	0	0.00
17/08/2010	R208 On 03-February-11			Bond Future	8.13	91.9276	8.1280	91.9276	0.00
17/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	4840	4	4840	4	0.00
17/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	4610	4	4610	4	0.00
17/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	5073	4	5073	4	0.00
17/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	900	1	900	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
17/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	1042	1	1042	1	0.00
17/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	969	1	969	1	0.00
17/08/2010	R208 On 05-May-11			Bond Future	8.18	90.0653	8.1770	90.0653	0.00
17/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	3998	3	3998	3	0.00
17/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	4199	4	4199	4	0.00
17/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	3801	3	3801	3	0.00
17/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	2108	3	2108	3	0.00
17/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	1896	2	1896	2	0.00
17/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	1999	2	1999	2	0.00
17/08/2010	R209 On 04-November-10			Bond Future	8.10	79.2927	8.0950	79.2927	13,506.00
17/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	7787	6	7787	6	0.00
17/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	8138	7	8138	7	0.00
17/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	7436	6	7436	6	0.00
17/08/2010	R209 On 04-November-10	8.25	Call	Bond Future	2921	0	2921	0	54.00
17/08/2010	R209 On 04-November-10	9.25	Call	Bond Future	9545	0	9545	0	0.00
17/08/2010	R209 On 04-November-10	8.50	Call	Bond Future	4397	0	4397	0	0.00
17/08/2010	R209 On 04-November-10	7.75	Call	Bond Future	867	0	867	0	162.00
17/08/2010	R209 On 04-November-10	8.50	Put	Bond Future	876	0	876	0	54.00
17/08/2010	R209 On 04-November-10	8.25	Put	Bond Future	1544	0	1544	0	0.00
17/08/2010	R209 On 04-November-10	9.25	Put	Bond Future	129	0	129	0	162.00
17/08/2010	R209 On 04-November-10	7.75	Put	Bond Future	4073	0	4073	0	0.00
17/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	287	0	287	0	0.00
17/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	220	0	220	0	0.00
17/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	252	0	252	0	0.00
17/08/2010	R209 On 03-February-11			Bond Future	8.11	80.7175	8.1140	80.7175	0.00
17/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	8247	7	8247	7	0.00
17/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	8566	7	8566	7	0.00
17/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	7929	7	7929	7	0.00
17/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	961	1	961	1	0.00
17/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	831	1	831	1	0.00
17/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	894	1	894	1	0.00
17/08/2010	R209 On 05-May-11			Bond Future	8.14	78.9169	8.1440	78.9169	0.00
17/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	5719	5	5719	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	5997	5	5997	5	0.00
17/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	5445	4	5445	4	0.00
17/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	2795	3	2795	3	0.00
17/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	2511	3	2511	3	0.00
17/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	2649	3	2649	3	0.00
17/08/2010	R209 On 04-August-11			Bond Future	8.19	80.2971	8.1870	80.2971	0.00
17/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	6190	5	6190	5	0.00
17/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	15326	14	15326	14	0.00
17/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	6457	6	6457	6	0.00
17/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	5925	5	5925	5	0.00
17/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	3660	4	3660	4	0.00
17/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	3358	4	3358	4	0.00
17/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	951	1	951	1	1,000.00
17/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	3506	4	3506	4	1,000.00
17/08/2010	R210 On 04-November-10			Bond Future	2.90	95.0384	2.8990	95.0384	0.00
17/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	2621	1	2621	1	0.00
17/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	1977	1	1977	1	0.00
17/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	3260	2	3260	2	0.00
17/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
17/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
17/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
17/08/2010	R211 On 04-November-10			Bond Future	2.84	98.7563	2.8440	98.7563	0.00
17/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
17/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
17/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
17/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	811	1	811	1	0.00
17/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	247	0	247	0	0.00
17/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	529	1	529	1	0.00
17/08/2010	R212 On 04-November-10			Bond Future	3.01	98.0953	3.0130	98.0953	0.00
17/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
17/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	344	0	344	0	0.00
17/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
17/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	590	1	590	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
17/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
17/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	121	0	121	0	0.00
17/08/2010	TRT1 On 04-November-10			Index Future	332.61	329.7690	332.6110	329.7690	100.00
17/08/2010	TRT1 On 03-February-11			Index Future	338.38	335.4880	338.3780	335.4880	0.00
18/08/2010	AL7T On 04-November-10			Index Future	370.66	370.0470	370.6580	370.0470	38.00
18/08/2010	ALBI On 04-November-10			Index Future	342.33	341.4860	342.3300	341.4860	1,265.00
18/08/2010	ALBI On 03-February-11			Index Future	348.15	347.2980	348.1510	347.2980	0.00
18/08/2010	CRD1 On 04-November-10			Index Future	147.13	147.0870	147.1320	147.0870	2.00
18/08/2010	CRD1 On 03-February-11			Index Future	149.68	149.6370	149.6810	149.6370	0.00
18/08/2010	GOVI On 04-November-10			GOVI	342.92	342.1460	342.9170	342.1460	169.00
18/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	139170	13	139170	13	0.00
18/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	139270	13	139270	13	0.00
18/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	139070	13	139070	13	0.00
18/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
18/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
18/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
18/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/08/2010	ILBI On 04-November-10			Index Future	392.48	392.0160	392.4790	392.0160	507.00
18/08/2010	ILBI On 03-February-11			Index Future	399.04	398.5660	399.0380	398.5660	0.00
18/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
18/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.55	93.4400	6.5450	93.4400	0.00
18/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.31	93.7000	6.3100	93.7000	1,000.00
18/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.27	93.7400	6.2700	93.7400	0.00
18/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.22	93.7900	6.2200	93.7900	0.00
18/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.17	93.8400	6.1700	93.8400	0.00
18/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.17	93.8400	6.1700	93.8400	0.00
18/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.20	93.8100	6.2000	93.8100	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.31	93.7000	6.3100	93.7000	4,500.00
18/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.48	93.5400	6.4800	93.5400	6,000.00
18/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.68	93.3400	6.6800	93.3400	5,000.00
18/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.92	93.1000	6.9200	93.1000	0.00
18/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.09	92.9200	7.0900	92.9200	0.00
18/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
18/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
18/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
18/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
18/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
18/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
18/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
18/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
18/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
18/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
18/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
18/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
18/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
18/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
18/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
18/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
18/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
18/08/2010	OTH1 On 04-November-10			Index Future	333.23	332.0140	333.2300	332.0140	3.00
18/08/2010	OTH1 On 03-February-11			Index Future	339.00	337.7710	339.0030	337.7710	0.00
18/08/2010	R157 On 04-November-10			Bond Future	7.32	126.8243	7.3190	126.8243	5,192.00
18/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	5352	5	5352	5	0.00
18/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	5565	6	5565	6	0.00
18/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1494	1	1494	1	500.00

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18/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	5138	5	5138	5	0.00
18/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	37	0	37	0	0.00
18/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	659	1	659	1	0.00
18/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	26	0	26	0	0.00
18/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	32	0	32	0	0.00
18/08/2010	R157 On 03-February-11			Bond Future	7.33	129.0831	7.3310	129.0831	0.00
18/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	3050	3	3050	3	0.00
18/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	3217	3	3217	3	0.00
18/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	2886	3	2886	3	0.00
18/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	629	1	629	1	0.00
18/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	531	1	531	1	0.00
18/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	578	1	578	1	0.00
18/08/2010	R157 On 05-May-11			Bond Future	7.37	124.4293	7.3690	124.4293	0.00
18/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	2668	3	2668	3	0.00
18/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	2531	2	2531	2	0.00
18/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2809	3	2809	3	0.00
18/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1029	1	1029	1	0.00
18/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1161	1	1161	1	0.00
18/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1093	1	1093	1	0.00
18/08/2010	R186 On 04-November-10			Bond Future	8.03	125.3939	8.0290	125.3939	17,620.00
18/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	11874	11	11874	11	0.00
18/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	12304	12	12304	12	0.00
18/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	7613	7	7613	7	10,900.00
18/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	11444	11	11444	11	0.00
18/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	135	0	135	0	0.00
18/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	460	1	460	1	0.00
18/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	102	0	102	0	0.00
18/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	117	0	117	0	0.00
18/08/2010	R186 On 03-February-11			Bond Future	8.05	122.3415	8.0520	122.3415	0.00
18/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	10034	9	10034	9	0.00
18/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	9645	9	9645	9	0.00
18/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	10425	10	10425	10	0.00
18/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	797	1	797	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	931	1	931	1	0.00
18/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	862	1	862	1	0.00
18/08/2010	R186 On 05-May-11			Bond Future	8.09	124.3812	8.0910	124.3812	0.00
18/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	8504	8	8504	8	0.00
18/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	8856	8	8856	8	0.00
18/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	8157	8	8157	8	0.00
18/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	2227	2	2227	2	0.00
18/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	1993	2	1993	2	0.00
18/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	2106	2	2106	2	0.00
18/08/2010	R189 On 04-November-10			Bond Future	1.66	111.4367	1.6590	111.4367	0.00
18/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	226	0	226	0	0.00
18/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	102	0	102	0	0.00
18/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	350	0	350	0	0.00
18/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
18/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
18/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
18/08/2010	R197 On 04-November-10			Bond Future	2.92	130.3291	2.9180	130.3291	0.00
18/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	1645	2	1645	2	0.00
18/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	2261	2	2261	2	0.00
18/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	1025	1	1025	1	0.00
18/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
18/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
18/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
18/08/2010	R201 On 04-November-10			Bond Future	7.25	108.5907	7.2540	108.5907	1,464.00
18/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	4408	4	4408	4	0.00
18/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	4576	5	4576	5	0.00
18/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	4240	4	4240	4	0.00
18/08/2010	R201 On 04-November-10	7.50	Call	Bond Future	1317	1	1317	1	0.00
18/08/2010	R201 On 04-November-10	7.25	Call	Bond Future	774	1	774	1	140.00
18/08/2010	R201 On 04-November-10	8.00	Call	Bond Future	2758	3	2758	3	0.00
18/08/2010	R201 On 04-November-10	6.75	Call	Bond Future	163	0	163	0	420.00
18/08/2010	R201 On 04-November-10	8.00	Put	Bond Future	102	0	102	0	420.00
18/08/2010	R201 On 04-November-10	6.75	Put	Bond Future	2005	2	2005	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2010	R201 On 04-November-10	7.50	Put	Bond Future	432	0	432	0	140.00
18/08/2010	R201 On 04-November-10	7.25	Put	Bond Future	788	1	788	1	0.00
18/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	22	0	22	0	0.00
18/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	14	0	14	0	0.00
18/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	18	0	18	0	0.00
18/08/2010	R201 On 03-February-11			Bond Future	7.26	106.1072	7.2590	106.1072	0.00
18/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2819	3	2819	3	0.00
18/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2957	3	2957	3	0.00
18/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	2683	3	2683	3	0.00
18/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	352	0	352	0	0.00
18/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	294	0	294	0	0.00
18/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	322	0	322	0	0.00
18/08/2010	R201 On 05-May-11			Bond Future	7.30	107.8935	7.2970	107.8935	0.00
18/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	2197	2	2197	2	0.00
18/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	2087	2	2087	2	0.00
18/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2309	2	2309	2	0.00
18/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	706	1	706	1	0.00
18/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	800	1	800	1	0.00
18/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	752	1	752	1	0.00
18/08/2010	R202 On 04-November-10			Bond Future	2.86	110.4361	2.8630	110.4361	0.00
18/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	3271	2	3271	2	0.00
18/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	4125	3	4125	3	0.00
18/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	2409	2	2409	2	0.00
18/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
18/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
18/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
18/08/2010	R203 On 04-November-10			Bond Future	7.86	103.1980	7.8620	103.1980	2,215.00
18/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	7047	7	7047	7	0.00
18/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	6810	7	6810	7	0.00
18/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	7283	7	7283	7	0.00
18/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	23	0	23	0	0.00
18/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	34	0	34	0	0.00
18/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	29	0	29	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2010	R203 On 03-February-11			Bond Future	7.90	105.0417	7.8960	105.0417	0.00
18/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	3781	4	3781	4	0.00
18/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	3593	4	3593	4	0.00
18/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	3973	4	3973	4	0.00
18/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	690	1	690	1	0.00
18/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	803	1	803	1	0.00
18/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	744	1	744	1	0.00
18/08/2010	R203 On 05-May-11			Bond Future	7.95	102.6322	7.9520	102.6322	0.00
18/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	3039	3	3039	3	0.00
18/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	3200	3	3200	3	0.00
18/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	2883	3	2883	3	0.00
18/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	1663	2	1663	2	0.00
18/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1493	2	1493	2	0.00
18/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1575	2	1575	2	0.00
18/08/2010	R204 On 04-November-10			Bond Future	7.97	103.1800	7.9690	103.1800	2,476.00
18/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	7258	7	7258	7	0.00
18/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	7518	7	7518	7	0.00
18/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	6998	7	6998	7	0.00
18/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	56	0	56	0	0.00
18/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	40	0	40	0	0.00
18/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	47	0	47	0	0.00
18/08/2010	R204 On 03-February-11			Bond Future	8.00	100.9867	8.0010	100.9867	0.00
18/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	3858	4	3858	4	0.00
18/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	4063	4	4063	4	0.00
18/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	3657	4	3657	4	0.00
18/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1114	1	1114	1	0.00
18/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	965	1	965	1	0.00
18/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1037	1	1037	1	0.00
18/08/2010	R204 On 05-May-11			Bond Future	8.06	102.6759	8.0560	102.6759	0.00
18/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	3971	4	3971	4	0.00
18/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	3785	4	3785	4	0.00
18/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	4162	4	4162	4	0.00
18/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1443	1	1443	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	1609	2	1609	2	0.00
18/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1523	2	1523	2	0.00
18/08/2010	R206 On 04-November-10			Bond Future	7.13	103.4401	7.1280	103.4401	0.00
18/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	3790	4	3790	4	0.00
18/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3923	4	3923	4	0.00
18/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	3657	4	3657	4	0.00
18/08/2010	R206 On 04-November-10	7.25	Call	Bond Future	791	1	791	1	150.00
18/08/2010	R206 On 04-November-10	8.00	Call	Bond Future	2472	3	2472	3	0.00
18/08/2010	R206 On 04-November-10	6.75	Call	Bond Future	197	0	197	0	450.00
18/08/2010	R206 On 04-November-10	8.00	Put	Bond Future	47	0	47	0	450.00
18/08/2010	R206 On 04-November-10	6.75	Put	Bond Future	1271	1	1271	1	0.00
18/08/2010	R206 On 04-November-10	7.25	Put	Bond Future	447	0	447	0	150.00
18/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	9	0	9	0	0.00
18/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	5	0	5	0	0.00
18/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	7	0	7	0	0.00
18/08/2010	R206 On 03-February-11			Bond Future	7.12	101.5115	7.1190	101.5115	0.00
18/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2482	3	2482	3	0.00
18/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2374	2	2374	2	0.00
18/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2592	3	2592	3	0.00
18/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	186	0	186	0	0.00
18/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	223	0	223	0	0.00
18/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	203	0	203	0	0.00
18/08/2010	R206 On 05-May-11			Bond Future	7.16	103.2225	7.1570	103.2225	0.00
18/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1502	2	1502	2	0.00
18/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1582	2	1582	2	0.00
18/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1424	1	1424	1	0.00
18/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	719	1	719	1	0.00
18/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	638	1	638	1	0.00
18/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	677	1	677	1	0.00
18/08/2010	R207 On 04-November-10			Bond Future	7.99	97.3700	7.9850	97.3700	829.00
18/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	7537	7	7537	7	0.00
18/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	7266	7	7266	7	0.00
18/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	7808	8	7808	8	0.00

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18/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	49	0	49	0	0.00
18/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	68	0	68	0	0.00
18/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	58	0	58	0	0.00
18/08/2010	R207 On 03-February-11			Bond Future	8.01	95.4690	8.0120	95.4690	0.00
18/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	5110	5	5110	5	0.00
18/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	5342	5	5342	5	0.00
18/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	4880	5	4880	5	0.00
18/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	797	1	797	1	0.00
18/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	684	1	684	1	0.00
18/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	739	1	739	1	0.00
18/08/2010	R207 On 05-May-11			Bond Future	8.06	97.0652	8.0640	97.0652	0.00
18/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	4211	4	4211	4	0.00
18/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	4014	4	4014	4	0.00
18/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	4412	4	4412	4	0.00
18/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	1569	2	1569	2	0.00
18/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	1747	2	1747	2	0.00
18/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	1656	2	1656	2	0.00
18/08/2010	R208 On 04-November-10			Bond Future	8.00	91.3806	8.0040	91.3806	6,835.00
18/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	7787	7	7787	7	0.00
18/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	8071	7	8071	7	0.00
18/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	7503	7	7503	7	0.00
18/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	65	0	65	0	0.00
18/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	48	0	48	0	0.00
18/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	56	0	56	0	0.00
18/08/2010	R208 On 03-February-11			Bond Future	8.03	93.0199	8.0310	93.0199	0.00
18/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	5311	5	5311	5	0.00
18/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	5071	5	5071	5	0.00
18/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	5553	5	5553	5	0.00
18/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	757	1	757	1	0.00
18/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	880	1	880	1	0.00
18/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	816	1	816	1	0.00
18/08/2010	R208 On 05-May-11			Bond Future	8.08	91.1739	8.0760	91.1739	0.00
18/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	4401	4	4401	4	0.00

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18/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	4611	4	4611	4	0.00
18/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	4193	4	4193	4	0.00
18/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	1863	2	1863	2	0.00
18/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	1671	2	1671	2	0.00
18/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	1765	2	1765	2	0.00
18/08/2010	R209 On 04-November-10			Bond Future	8.02	80.9235	8.0220	80.9235	13,506.00
18/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	8391	8	8391	8	0.00
18/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	8749	8	8749	8	0.00
18/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	8033	7	8033	7	0.00
18/08/2010	R209 On 04-November-10	8.25	Call	Bond Future	3329	3	3329	3	54.00
18/08/2010	R209 On 04-November-10	9.25	Call	Bond Future	10175	10	10175	10	0.00
18/08/2010	R209 On 04-November-10	8.50	Call	Bond Future	4894	4	4894	4	0.00
18/08/2010	R209 On 04-November-10	7.75	Call	Bond Future	1055	1	1055	1	162.00
18/08/2010	R209 On 04-November-10	8.50	Put	Bond Future	711	1	711	1	54.00
18/08/2010	R209 On 04-November-10	8.25	Put	Bond Future	1290	2	1290	2	0.00
18/08/2010	R209 On 04-November-10	9.25	Put	Bond Future	97	0	97	0	162.00
18/08/2010	R209 On 04-November-10	7.75	Put	Bond Future	3599	4	3599	4	0.00
18/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	222	0	222	0	0.00
18/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	169	0	169	0	0.00
18/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	194	0	194	0	0.00
18/08/2010	R209 On 03-February-11			Bond Future	8.04	82.3744	8.0400	82.3744	0.00
18/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	8796	8	8796	8	0.00
18/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	9122	9	9122	9	0.00
18/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	8471	8	8471	8	0.00
18/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	836	1	836	1	0.00
18/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	719	1	719	1	0.00
18/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	775	1	775	1	0.00
18/08/2010	R209 On 05-May-11			Bond Future	8.07	80.6049	8.0680	80.6049	0.00
18/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	6159	6	6159	6	0.00
18/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	6446	6	6446	6	0.00
18/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	5874	5	5874	5	0.00
18/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	2543	3	2543	3	0.00
18/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	2279	3	2279	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	2408	3	2408	3	0.00
18/08/2010	R209 On 04-August-11			Bond Future	8.11	81.8584	8.1100	81.8584	0.00
18/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	6612	6	6612	6	0.00
18/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	15925	15	15925	15	0.00
18/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	6889	6	6889	6	0.00
18/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	6339	6	6339	6	0.00
18/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	3391	4	3391	4	0.00
18/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	3107	3	3107	3	0.00
18/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	867	1	867	1	1,000.00
18/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	3245	4	3245	4	1,000.00
18/08/2010	R210 On 04-November-10			Bond Future	2.91	96.2226	2.9110	96.2226	0.00
18/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	2462	3	2462	3	0.00
18/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	1818	2	1818	2	0.00
18/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	3101	3	3101	3	0.00
18/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
18/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
18/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
18/08/2010	R211 On 04-November-10			Bond Future	2.81	98.7339	2.8070	98.7339	0.00
18/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
18/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
18/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
18/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	603	1	603	1	0.00
18/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	39	0	39	0	0.00
18/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	321	1	321	1	0.00
18/08/2010	R212 On 04-November-10			Bond Future	3.02	98.2631	3.0150	98.2631	0.00
18/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
18/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	326	0	326	0	0.00
18/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
18/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	608	1	608	1	0.00
18/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
18/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	140	0	140	0	0.00
18/08/2010	TRT1 On 04-November-10			Index Future	333.37	332.6110	333.3650	332.6110	100.00
18/08/2010	TRT1 On 03-February-11			Index Future	339.14	338.3780	339.1400	338.3780	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
19/08/2010	AL7T On 04-November-10			Index Future	370.37	370.6580	370.3730	370.6580	38.00
19/08/2010	ALBI On 04-November-10			Index Future	342.10	342.3300	342.1020	342.3300	1,261.00
19/08/2010	ALBI On 03-February-11			Index Future	347.92	348.1510	347.9180	348.1510	0.00
19/08/2010	CRD1 On 04-November-10			Index Future	147.08	147.1320	147.0790	147.1320	2.00
19/08/2010	CRD1 On 03-February-11			Index Future	149.63	149.6810	149.6260	149.6810	0.00
19/08/2010	GOVI On 04-November-10			GOVI	342.69	342.9170	342.6930	342.9170	169.00
19/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	136930	14	136930	14	0.00
19/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	137030	14	137030	14	0.00
19/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	136830	14	136830	14	0.00
19/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
19/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
19/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
19/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/08/2010	ILBI On 04-November-10			Index Future	392.46	392.4790	392.4550	392.4790	507.00
19/08/2010	ILBI On 03-February-11			Index Future	399.01	399.0380	399.0140	399.0380	0.00
19/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
19/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.32	93.6900	6.3200	93.6900	1,000.00
19/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.25	93.7300	6.2500	93.7300	0.00
19/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.20	93.7800	6.2000	93.7800	0.00
19/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.18	93.8300	6.1800	93.8300	0.00
19/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.18	93.8300	6.1800	93.8300	0.00
19/08/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.19	6.6650	6.1900	6.6650	0.00
19/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.21	93.8000	6.2100	93.8000	5,500.00
19/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.32	93.6900	6.3200	93.6900	4,500.00
19/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	6,000.00
19/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.68	93.3200	6.6800	93.3200	5,000.00
19/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	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
19/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.08	92.9100	7.0800	92.9100	0.00
19/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
19/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
19/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
19/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
19/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
19/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
19/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
19/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/08/2010	OTH1 On 04-November-10			Index Future	332.98	333.2300	332.9800	333.2300	3.00
19/08/2010	OTH1 On 03-February-11			Index Future	338.75	339.0030	338.7460	339.0030	0.00
19/08/2010	R157 On 04-November-10			Bond Future	7.35	126.8752	7.3500	126.8752	5,192.00
19/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	5211	5	5211	5	0.00
19/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	5424	6	5424	6	0.00
19/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1398	1	1398	1	500.00
19/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	4999	5	4999	5	0.00
19/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	41	0	41	0	0.00
19/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	707	1	707	1	0.00
19/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	28	0	28	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
19/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	34	0	34	0	0.00
19/08/2010	R157 On 03-February-11			Bond Future	7.37	129.1358	7.3650	129.1358	0.00
19/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2935	3	2935	3	0.00
19/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	3100	3	3100	3	0.00
19/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	2774	3	2774	3	0.00
19/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	666	1	666	1	0.00
19/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	564	1	564	1	0.00
19/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	613	1	613	1	0.00
19/08/2010	R157 On 05-May-11			Bond Future	7.41	124.4876	7.4050	124.4876	0.00
19/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	2569	3	2569	3	0.00
19/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	2434	3	2434	3	0.00
19/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2707	3	2707	3	0.00
19/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1077	1	1077	1	0.00
19/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1214	1	1214	1	0.00
19/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1144	1	1144	1	0.00
19/08/2010	R186 On 04-November-10			Bond Future	8.03	126.1474	8.0290	126.1474	17,620.00
19/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	11870	12	11870	12	0.00
19/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	12300	12	12300	12	0.00
19/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	7604	8	7604	8	10,900.00
19/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	11440	11	11440	11	0.00
19/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	131	0	131	0	0.00
19/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	451	0	451	0	0.00
19/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	98	0	98	0	0.00
19/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	113	0	113	0	0.00
19/08/2010	R186 On 03-February-11			Bond Future	8.05	123.1063	8.0520	123.1063	0.00
19/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	10027	10	10027	10	0.00
19/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	9638	10	9638	10	0.00
19/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	10418	10	10418	10	0.00
19/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	790	1	790	1	0.00
19/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	924	1	924	1	0.00
19/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	855	1	855	1	0.00
19/08/2010	R186 On 05-May-11			Bond Future	8.09	125.1652	8.0910	125.1652	0.00
19/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	8497	9	8497	9	0.00



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19/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	8848	9	8848	9	0.00
19/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	8149	8	8149	8	0.00
19/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	2219	2	2219	2	0.00
19/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	1985	2	1985	2	0.00
19/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	2099	2	2099	2	0.00
19/08/2010	R189 On 04-November-10			Bond Future	1.66	111.3994	1.6620	111.3994	0.00
19/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	219	0	219	0	0.00
19/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	94	0	94	0	0.00
19/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	343	0	343	0	0.00
19/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
19/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
19/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
19/08/2010	R197 On 04-November-10			Bond Future	2.92	130.2285	2.9180	130.2285	0.00
19/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	1645	2	1645	2	0.00
19/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	2261	2	2261	2	0.00
19/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	1025	1	1025	1	0.00
19/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
19/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
19/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
19/08/2010	R201 On 04-November-10			Bond Future	7.25	108.5980	7.2540	108.5980	1,464.00
19/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	4408	4	4408	4	0.00
19/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	4576	5	4576	5	0.00
19/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	4240	4	4240	4	0.00
19/08/2010	R201 On 04-November-10	7.50	Call	Bond Future	1313	1	1313	1	0.00
19/08/2010	R201 On 04-November-10	7.25	Call	Bond Future	769	1	769	1	140.00
19/08/2010	R201 On 04-November-10	8.00	Call	Bond Future	2755	3	2755	3	0.00
19/08/2010	R201 On 04-November-10	6.75	Call	Bond Future	161	0	161	0	420.00
19/08/2010	R201 On 04-November-10	8.00	Put	Bond Future	99	0	99	0	420.00
19/08/2010	R201 On 04-November-10	6.75	Put	Bond Future	2003	2	2003	2	0.00
19/08/2010	R201 On 04-November-10	7.50	Put	Bond Future	428	0	428	0	140.00
19/08/2010	R201 On 04-November-10	7.25	Put	Bond Future	783	1	783	1	0.00
19/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	22	0	22	0	0.00
19/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	14	0	14	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
19/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	18	0	18	0	0.00
19/08/2010	R201 On 03-February-11			Bond Future	7.26	106.1106	7.2590	106.1106	0.00
19/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2817	3	2817	3	0.00
19/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2955	3	2955	3	0.00
19/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	2680	3	2680	3	0.00
19/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	349	0	349	0	0.00
19/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	292	0	292	0	0.00
19/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	320	0	320	0	0.00
19/08/2010	R201 On 05-May-11			Bond Future	7.30	107.8967	7.2960	107.8967	0.00
19/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	2196	2	2196	2	0.00
19/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	2087	2	2087	2	0.00
19/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2309	2	2309	2	0.00
19/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	703	1	703	1	0.00
19/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	797	1	797	1	0.00
19/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	748	1	748	1	0.00
19/08/2010	R202 On 04-November-10			Bond Future	2.86	111.3229	2.8640	111.3229	0.00
19/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	3253	3	3253	3	0.00
19/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	4107	4	4107	4	0.00
19/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	2391	2	2391	2	0.00
19/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
19/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
19/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
19/08/2010	R203 On 04-November-10			Bond Future	7.87	103.2614	7.8720	103.2614	2,215.00
19/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	6994	7	6994	7	0.00
19/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	6757	7	6757	7	0.00
19/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	7231	7	7231	7	0.00
19/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	24	0	24	0	0.00
19/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	34	0	34	0	0.00
19/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	29	0	29	0	0.00
19/08/2010	R203 On 03-February-11			Bond Future	7.91	105.1082	7.9070	105.1082	0.00
19/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	3735	4	3735	4	0.00
19/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	3547	4	3547	4	0.00
19/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	3926	4	3926	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
19/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	699	1	699	1	0.00
19/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	813	1	813	1	0.00
19/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	754	1	754	1	0.00
19/08/2010	R203 On 05-May-11			Bond Future	7.96	102.7016	7.9630	102.7016	0.00
19/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	3002	3	3002	3	0.00
19/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	3161	3	3161	3	0.00
19/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	2846	3	2846	3	0.00
19/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	1681	2	1681	2	0.00
19/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1509	1	1509	1	0.00
19/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1593	2	1593	2	0.00
19/08/2010	R204 On 04-November-10			Bond Future	7.97	103.2508	7.9690	103.2508	2,476.00
19/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	7257	7	7257	7	0.00
19/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	7517	8	7517	8	0.00
19/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	6996	7	6996	7	0.00
19/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	54	0	54	0	0.00
19/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	39	0	39	0	0.00
19/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	46	0	46	0	0.00
19/08/2010	R204 On 03-February-11			Bond Future	8.00	101.0558	8.0000	101.0558	0.00
19/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	3857	4	3857	4	0.00
19/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	4062	4	4062	4	0.00
19/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	3656	4	3656	4	0.00
19/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1107	1	1107	1	0.00
19/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	958	1	958	1	0.00
19/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1030	1	1030	1	0.00
19/08/2010	R204 On 05-May-11			Bond Future	8.06	102.7487	8.0560	102.7487	0.00
19/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	3967	4	3967	4	0.00
19/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	3780	4	3780	4	0.00
19/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	4157	4	4157	4	0.00
19/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1438	1	1438	1	0.00
19/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	1604	2	1604	2	0.00
19/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1519	2	1519	2	0.00
19/08/2010	R206 On 04-November-10			Bond Future	7.14	103.4119	7.1380	103.4119	0.00
19/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	3762	4	3762	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
19/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3895	4	3895	4	0.00
19/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	3629	4	3629	4	0.00
19/08/2010	R206 On 04-November-10	7.25	Call	Bond Future	770	1	770	1	150.00
19/08/2010	R206 On 04-November-10	8.00	Call	Bond Future	2445	2	2445	2	0.00
19/08/2010	R206 On 04-November-10	6.75	Call	Bond Future	187	0	187	0	450.00
19/08/2010	R206 On 04-November-10	8.00	Put	Bond Future	48	0	48	0	450.00
19/08/2010	R206 On 04-November-10	6.75	Put	Bond Future	1289	1	1289	1	0.00
19/08/2010	R206 On 04-November-10	7.25	Put	Bond Future	455	0	455	0	150.00
19/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	9	0	9	0	0.00
19/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	5	0	5	0	0.00
19/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	7	0	7	0	0.00
19/08/2010	R206 On 03-February-11			Bond Future	7.13	101.4827	7.1310	101.4827	0.00
19/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2454	2	2454	2	0.00
19/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2346	2	2346	2	0.00
19/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2563	3	2563	3	0.00
19/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	188	0	188	0	0.00
19/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	226	0	226	0	0.00
19/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	207	0	207	0	0.00
19/08/2010	R206 On 05-May-11			Bond Future	7.17	103.1911	7.1690	103.1911	0.00
19/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1482	2	1482	2	0.00
19/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1562	2	1562	2	0.00
19/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1405	1	1405	1	0.00
19/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	729	1	729	1	0.00
19/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	647	1	647	1	0.00
19/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	686	1	686	1	0.00
19/08/2010	R207 On 04-November-10			Bond Future	8.01	97.5690	8.0050	97.5690	800.00
19/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	7415	8	7415	8	0.00
19/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	7144	7	7144	7	0.00
19/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	7685	8	7685	8	0.00
19/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	50	0	50	0	0.00
19/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	70	0	70	0	0.00
19/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	60	0	60	0	0.00
19/08/2010	R207 On 03-February-11			Bond Future	8.03	95.6762	8.0330	95.6762	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
19/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	5004	5	5004	5	0.00
19/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	5235	5	5235	5	0.00
19/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	4776	5	4776	5	0.00
19/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	821	1	821	1	0.00
19/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	706	1	706	1	0.00
19/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	761	1	761	1	0.00
19/08/2010	R207 On 05-May-11			Bond Future	8.09	97.2736	8.0850	97.2736	0.00
19/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	4124	4	4124	4	0.00
19/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	3929	4	3929	4	0.00
19/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	4323	4	4323	4	0.00
19/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	1605	2	1605	2	0.00
19/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	1787	2	1787	2	0.00
19/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	1694	2	1694	2	0.00
19/08/2010	R208 On 04-November-10			Bond Future	8.02	91.9953	8.0240	91.9953	6,835.00
19/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	7658	8	7658	8	0.00
19/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	7941	8	7941	8	0.00
19/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	7374	8	7374	8	0.00
19/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	68	0	68	0	0.00
19/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	49	0	49	0	0.00
19/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	58	0	58	0	0.00
19/08/2010	R208 On 03-February-11			Bond Future	8.05	93.6435	8.0520	93.6435	0.00
19/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	5200	5	5200	5	0.00
19/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	4962	5	4962	5	0.00
19/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	5441	6	5441	6	0.00
19/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	780	1	780	1	0.00
19/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	906	1	906	1	0.00
19/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	841	1	841	1	0.00
19/08/2010	R208 On 05-May-11			Bond Future	8.10	91.8108	8.0980	91.8108	0.00
19/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	4304	4	4304	4	0.00
19/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	4513	5	4513	5	0.00
19/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	4099	4	4099	4	0.00
19/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	1908	2	1908	2	0.00
19/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	1712	2	1712	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
19/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	1807	2	1807	2	0.00
19/08/2010	R209 On 04-November-10			Bond Future	8.04	81.5855	8.0420	81.5855	13,506.00
19/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	8216	8	8216	8	0.00
19/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	8573	9	8573	9	0.00
19/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	7860	8	7860	8	0.00
19/08/2010	R209 On 04-November-10	8.25	Call	Bond Future	3197	3	3197	3	54.00
19/08/2010	R209 On 04-November-10	9.25	Call	Bond Future	9996	10	9996	10	0.00
19/08/2010	R209 On 04-November-10	7.75	Call	Bond Future	986	1	986	1	162.00
19/08/2010	R209 On 04-November-10	8.50	Call	Bond Future	4741	5	4741	5	0.00
19/08/2010	R209 On 04-November-10	8.50	Put	Bond Future	741	1	741	1	54.00
19/08/2010	R209 On 04-November-10	8.25	Put	Bond Future	1340	1	1340	1	0.00
19/08/2010	R209 On 04-November-10	9.25	Put	Bond Future	100	0	100	0	162.00
19/08/2010	R209 On 04-November-10	7.75	Put	Bond Future	3712	4	3712	4	0.00
19/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	231	0	231	0	0.00
19/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	175	0	175	0	0.00
19/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	201	0	201	0	0.00
19/08/2010	R209 On 03-February-11			Bond Future	8.06	83.0419	8.0600	83.0419	0.00
19/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	8638	9	8638	9	0.00
19/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	8962	9	8962	9	0.00
19/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	8314	8	8314	8	0.00
19/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	860	1	860	1	0.00
19/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	740	1	740	1	0.00
19/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	799	1	799	1	0.00
19/08/2010	R209 On 05-May-11			Bond Future	8.09	81.2855	8.0890	81.2855	0.00
19/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	6026	6	6026	6	0.00
19/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	6311	6	6311	6	0.00
19/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	5744	6	5744	6	0.00
19/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	2602	3	2602	3	0.00
19/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	2333	2	2333	2	0.00
19/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	2464	2	2464	2	0.00
19/08/2010	R209 On 04-August-11			Bond Future	8.14	82.5413	8.1370	82.5413	0.00
19/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	6453	7	6453	7	0.00
19/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	6727	7	6727	7	0.00

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19/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	6182	6	6182	6	0.00
19/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	15708	16	15708	16	0.00
19/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	890	1	890	1	1,000.00
19/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	3475	3	3475	3	0.00
19/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	3185	3	3185	3	0.00
19/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	3327	3	3327	3	1,000.00
19/08/2010	R210 On 04-November-10			Bond Future	2.91	96.0638	2.9110	96.0638	0.00
19/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	2462	2	2462	2	0.00
19/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	1818	2	1818	2	0.00
19/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	3101	3	3101	3	0.00
19/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
19/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
19/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
19/08/2010	R211 On 04-November-10			Bond Future	2.81	98.9416	2.8080	98.9416	0.00
19/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
19/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
19/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
19/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	609	1	609	1	0.00
19/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	45	0	45	0	0.00
19/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	327	0	327	0	0.00
19/08/2010	R212 On 04-November-10			Bond Future	3.02	98.2444	3.0160	98.2444	0.00
19/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
19/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	317	0	317	0	0.00
19/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
19/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	618	1	618	1	0.00
19/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	1	0	1	0	0.00
19/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	149	0	149	0	0.00
19/08/2010	TRT1 On 04-November-10			Index Future	333.15	333.3650	333.1470	333.3650	100.00
19/08/2010	TRT1 On 03-February-11			Index Future	338.92	339.1400	338.9160	339.1400	0.00
20/08/2010	AL7T On 04-November-10			Index Future	372.13	370.3730	372.1280	370.3730	38.00
20/08/2010	ALBI On 04-November-10			Index Future	343.76	342.1020	343.7590	342.1020	1,261.00
20/08/2010	ALBI On 03-February-11			Index Future	349.60	347.9180	349.6020	347.9180	0.00
20/08/2010	CRD1 On 04-November-10			Index Future	147.41	147.0790	147.4130	147.0790	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2010	CRD1 On 03-February-11			Index Future	149.97	149.6260	149.9660	149.6260	0.00
20/08/2010	GOVI On 04-November-10			GOVI	344.29	342.6930	344.2920	342.6930	169.00
20/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	152920	14	152920	14	0.00
20/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	152820	14	152820	14	0.00
20/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	153020	14	153020	14	0.00
20/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
20/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
20/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
20/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/08/2010	ILBI On 04-November-10			Index Future	395.91	392.4550	395.9060	392.4550	507.00
20/08/2010	ILBI On 03-February-11			Index Future	402.53	399.0140	402.5250	399.0140	0.00
20/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
20/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.33	93.6800	6.3300	93.6800	1,000.00
20/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	0.00
20/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
20/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.17	93.8200	6.1700	93.8200	0.00
20/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.16	93.8200	6.1600	93.8200	0.00
20/08/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.18	93.8100	6.1800	93.8100	0.00
20/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.18	93.7900	6.1800	93.7900	5,500.00
20/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.27	93.6800	6.2700	93.6800	4,500.00
20/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.42	93.5200	6.4200	93.5200	6,000.00
20/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.62	93.3200	6.6200	93.3200	5,000.00
20/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.85	93.0800	6.8500	93.0800	0.00
20/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.01	92.9200	7.0100	92.9200	0.00
20/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
20/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/08/2010	JN02 On 04-November-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
20/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
20/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
20/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
20/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
20/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
20/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
20/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
20/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
20/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
20/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/08/2010	OTH1 On 04-November-10			Index Future	334.92	332.9800	334.9230	332.9800	3.00
20/08/2010	OTH1 On 03-February-11			Index Future	340.72	338.7460	340.7210	338.7460	0.00
20/08/2010	R157 On 04-November-10			Bond Future	7.30	126.7317	7.2970	126.7317	5,192.00
20/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	5449	5	5449	5	0.00
20/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	5663	5	5663	5	0.00
20/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	5235	5	5235	5	0.00
20/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1547	1	1547	1	500.00
20/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	32	0	32	0	0.00
20/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	610	1	610	1	0.00
20/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	22	0	22	0	0.00
20/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	27	0	27	0	0.00
20/08/2010	R157 On 03-February-11			Bond Future	7.31	128.9863	7.3080	128.9863	0.00
20/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	3119	3	3119	3	0.00
20/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	2953	3	2953	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	3288	3	3288	3	0.00
20/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	501	1	501	1	0.00
20/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	595	1	595	1	0.00
20/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	546	1	546	1	0.00
20/08/2010	R157 On 05-May-11			Bond Future	7.34	124.3377	7.3440	124.3377	0.00
20/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	2729	3	2729	3	0.00
20/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	2590	2	2590	2	0.00
20/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2872	3	2872	3	0.00
20/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	988	1	988	1	0.00
20/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1116	1	1116	1	0.00
20/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1050	1	1050	1	0.00
20/08/2010	R186 On 04-November-10			Bond Future	7.94	126.1474	7.9360	126.1474	17,620.00
20/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	12805	12	12805	12	0.00
20/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	13239	12	13239	12	0.00
20/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	12369	11	12369	11	0.00
20/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	8453	8	8453	8	10,900.00
20/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	90	0	90	0	0.00
20/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	330	0	330	0	0.00
20/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	67	0	67	0	0.00
20/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	78	0	78	0	0.00
20/08/2010	R186 On 03-February-11			Bond Future	7.96	123.1063	7.9570	123.1063	0.00
20/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	10855	10	10855	10	0.00
20/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	11256	10	11256	10	0.00
20/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	10456	10	10456	10	0.00
20/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	763	1	763	1	0.00
20/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	650	1	650	1	0.00
20/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	704	1	704	1	0.00
20/08/2010	R186 On 05-May-11			Bond Future	7.99	125.1652	7.9920	125.1652	0.00
20/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	9233	8	9233	8	0.00
20/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	9597	9	9597	9	0.00
20/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	8873	8	8873	8	0.00
20/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	1937	2	1937	2	0.00
20/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	1728	2	1728	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	1829	2	1829	2	0.00
20/08/2010	R189 On 04-November-10			Bond Future	1.58	111.3919	1.5780	111.3919	0.00
20/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	428	0	428	0	0.00
20/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	552	0	552	0	0.00
20/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	304	0	304	0	0.00
20/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R197 On 04-November-10			Bond Future	2.82	130.2285	2.8210	130.2285	0.00
20/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	2870	2	2870	2	0.00
20/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	2250	1	2250	1	0.00
20/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	3487	2	3487	2	0.00
20/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R201 On 04-November-10			Bond Future	7.20	108.5980	7.2010	108.5980	1,464.00
20/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	4595	4	4595	4	0.00
20/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	4764	5	4764	5	0.00
20/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	4426	4	4426	4	0.00
20/08/2010	R201 On 04-November-10	7.25	Call	Bond Future	864	1	864	1	140.00
20/08/2010	R201 On 04-November-10	8.00	Call	Bond Future	2928	3	2928	3	0.00
20/08/2010	R201 On 04-November-10	6.75	Call	Bond Future	191	0	191	0	420.00
20/08/2010	R201 On 04-November-10	7.50	Call	Bond Future	1441	1	1441	1	0.00
20/08/2010	R201 On 04-November-10	7.50	Put	Bond Future	364	0	364	0	140.00
20/08/2010	R201 On 04-November-10	7.25	Put	Bond Future	687	1	687	1	0.00
20/08/2010	R201 On 04-November-10	8.00	Put	Bond Future	80	0	80	0	420.00
20/08/2010	R201 On 04-November-10	6.75	Put	Bond Future	1842	2	1842	2	0.00
20/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	16	0	16	0	0.00
20/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	11	0	11	0	0.00
20/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	13	0	13	0	0.00
20/08/2010	R201 On 03-February-11			Bond Future	7.20	106.1106	7.2020	106.1106	0.00
20/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2974	3	2974	3	0.00
20/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	2835	3	2835	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	3115	3	3115	3	0.00
20/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	256	0	256	0	0.00
20/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	309	0	309	0	0.00
20/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	281	0	281	0	0.00
20/08/2010	R201 On 05-May-11			Bond Future	7.23	107.9000	7.2340	107.9000	0.00
20/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	2330	2	2330	2	0.00
20/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	2217	2	2217	2	0.00
20/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2446	2	2446	2	0.00
20/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	640	1	640	1	0.00
20/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	728	1	728	1	0.00
20/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	682	1	682	1	0.00
20/08/2010	R202 On 04-November-10			Bond Future	2.74	111.3051	2.7420	111.3051	0.00
20/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	5455	3	5455	3	0.00
20/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	4593	2	4593	2	0.00
20/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	6309	4	6309	4	0.00
20/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R203 On 04-November-10			Bond Future	7.81	103.2085	7.8090	103.2085	2,215.00
20/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	7320	7	7320	7	0.00
20/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	7558	7	7558	7	0.00
20/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	7082	7	7082	7	0.00
20/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	25	0	25	0	0.00
20/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	18	0	18	0	0.00
20/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	21	0	21	0	0.00
20/08/2010	R203 On 03-February-11			Bond Future	7.84	105.0519	7.8410	105.0519	0.00
20/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	3986	4	3986	4	0.00
20/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	4182	4	4182	4	0.00
20/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	3793	4	3793	4	0.00
20/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	721	1	721	1	0.00
20/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	616	1	616	1	0.00
20/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	667	1	667	1	0.00
20/08/2010	R203 On 05-May-11			Bond Future	7.89	102.6471	7.8940	102.6471	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	3211	3	3211	3	0.00
20/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	3376	3	3376	3	0.00
20/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	3049	3	3049	3	0.00
20/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	1541	2	1541	2	0.00
20/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1381	2	1381	2	0.00
20/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1459	2	1459	2	0.00
20/08/2010	R204 On 04-November-10			Bond Future	7.89	103.2508	7.8850	103.2508	2,476.00
20/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	7740	7	7740	7	0.00
20/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	7477	7	7477	7	0.00
20/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	8002	8	8002	8	0.00
20/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	26	0	26	0	0.00
20/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	38	0	38	0	0.00
20/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	32	0	32	0	0.00
20/08/2010	R204 On 03-February-11			Bond Future	7.91	101.0615	7.9140	101.0615	0.00
20/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	4211	4	4211	4	0.00
20/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	4002	4	4002	4	0.00
20/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	4424	4	4424	4	0.00
20/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	823	1	823	1	0.00
20/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	956	1	956	1	0.00
20/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	887	1	887	1	0.00
20/08/2010	R204 On 05-May-11			Bond Future	7.97	102.7487	7.9650	102.7487	0.00
20/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	4307	4	4307	4	0.00
20/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	4113	4	4113	4	0.00
20/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	4505	4	4505	4	0.00
20/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1274	1	1274	1	0.00
20/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	1425	2	1425	2	0.00
20/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1347	2	1347	2	0.00
20/08/2010	R206 On 04-November-10			Bond Future	7.08	103.3837	7.0840	103.3837	0.00
20/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	3913	4	3913	4	0.00
20/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	4046	4	4046	4	0.00
20/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	3779	4	3779	4	0.00
20/08/2010	R206 On 04-November-10	7.25	Call	Bond Future	859	1	859	1	150.00
20/08/2010	R206 On 04-November-10	6.75	Call	Bond Future	221	0	221	0	450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2010	R206 On 04-November-10	8.00	Call	Bond Future	2587	2	2587	2	0.00
20/08/2010	R206 On 04-November-10	8.00	Put	Bond Future	38	0	38	0	450.00
20/08/2010	R206 On 04-November-10	6.75	Put	Bond Future	1171	1	1171	1	0.00
20/08/2010	R206 On 04-November-10	7.25	Put	Bond Future	391	0	391	0	150.00
20/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	6	0	6	0	0.00
20/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	4	0	4	0	0.00
20/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	5	0	5	0	0.00
20/08/2010	R206 On 03-February-11			Bond Future	7.07	101.4512	7.0720	101.4512	0.00
20/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2583	2	2583	2	0.00
20/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2694	3	2694	3	0.00
20/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2473	2	2473	2	0.00
20/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	199	0	199	0	0.00
20/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	165	0	165	0	0.00
20/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	181	0	181	0	0.00
20/08/2010	R206 On 05-May-11			Bond Future	7.10	103.1621	7.1040	103.1621	0.00
20/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1580	1	1580	1	0.00
20/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1663	2	1663	2	0.00
20/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1500	1	1500	1	0.00
20/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	667	1	667	1	0.00
20/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	591	1	591	1	0.00
20/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	627	1	627	1	0.00
20/08/2010	R207 On 04-November-10			Bond Future	7.92	97.4446	7.9220	97.4446	800.00
20/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	7915	7	7915	7	0.00
20/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	8188	8	8188	8	0.00
20/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	7641	7	7641	7	0.00
20/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	49	0	49	0	0.00
20/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	35	0	35	0	0.00
20/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	42	0	42	0	0.00
20/08/2010	R207 On 03-February-11			Bond Future	7.95	95.5481	7.9470	95.5481	0.00
20/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	5416	5	5416	5	0.00
20/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	5181	5	5181	5	0.00
20/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	5654	5	5654	5	0.00
20/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	599	1	599	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	701	1	701	1	0.00
20/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	648	1	648	1	0.00
20/08/2010	R207 On 05-May-11			Bond Future	8.00	97.1485	7.9960	97.1485	0.00
20/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	4474	4	4474	4	0.00
20/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	4270	4	4270	4	0.00
20/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	4680	4	4680	4	0.00
20/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	1431	2	1431	2	0.00
20/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	1597	2	1597	2	0.00
20/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	1512	2	1512	2	0.00
20/08/2010	R208 On 04-November-10			Bond Future	7.93	91.8641	7.9310	91.8641	6,835.00
20/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	8251	8	8251	8	0.00
20/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	7964	7	7964	7	0.00
20/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	8537	8	8537	8	0.00
20/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	33	0	33	0	0.00
20/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	45	0	45	0	0.00
20/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	39	0	39	0	0.00
20/08/2010	R208 On 03-February-11			Bond Future	7.96	93.5081	7.9560	93.5081	0.00
20/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	5685	5	5685	5	0.00
20/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	5934	5	5934	5	0.00
20/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	5438	5	5438	5	0.00
20/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	761	1	761	1	0.00
20/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	652	1	652	1	0.00
20/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	704	1	704	1	0.00
20/08/2010	R208 On 05-May-11			Bond Future	8.00	91.6716	7.9980	91.6716	0.00
20/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	4722	4	4722	4	0.00
20/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	4940	5	4940	5	0.00
20/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	4507	4	4507	4	0.00
20/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	1681	2	1681	2	0.00
20/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	1504	2	1504	2	0.00
20/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	1590	2	1590	2	0.00
20/08/2010	R209 On 04-November-10			Bond Future	7.96	81.4033	7.9600	81.4033	13,506.00
20/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	8914	8	8914	8	0.00
20/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	9277	9	9277	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	8551	8	8551	8	0.00
20/08/2010	R209 On 04-November-10	8.50	Call	Bond Future	5330	5	5330	5	0.00
20/08/2010	R209 On 04-November-10	8.25	Call	Bond Future	3690	3	3690	3	54.00
20/08/2010	R209 On 04-November-10	9.25	Call	Bond Future	10719	10	10719	10	0.00
20/08/2010	R209 On 04-November-10	7.75	Call	Bond Future	1227	1	1227	1	162.00
20/08/2010	R209 On 04-November-10	9.25	Put	Bond Future	72	0	72	0	162.00
20/08/2010	R209 On 04-November-10	7.75	Put	Bond Future	3202	4	3202	4	0.00
20/08/2010	R209 On 04-November-10	8.50	Put	Bond Future	578	1	578	1	54.00
20/08/2010	R209 On 04-November-10	8.25	Put	Bond Future	1082	1	1082	1	0.00
20/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	171	0	171	0	0.00
20/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	128	0	128	0	0.00
20/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	148	0	148	0	0.00
20/08/2010	R209 On 03-February-11			Bond Future	7.98	82.8606	7.9770	82.8606	0.00
20/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	9273	9	9273	9	0.00
20/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	9605	9	9605	9	0.00
20/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	8941	8	8941	8	0.00
20/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	731	1	731	1	0.00
20/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	627	1	627	1	0.00
20/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	677	1	677	1	0.00
20/08/2010	R209 On 05-May-11			Bond Future	8.00	81.0965	8.0030	81.0965	0.00
20/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	6545	6	6545	6	0.00
20/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	6841	6	6841	6	0.00
20/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	6252	6	6252	6	0.00
20/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	2332	3	2332	3	0.00
20/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	2085	2	2085	2	0.00
20/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	2205	2	2205	2	0.00
20/08/2010	R209 On 04-August-11			Bond Future	8.04	82.3008	8.0380	82.3008	0.00
20/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	7020	6	7020	6	0.00
20/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	7304	7	7304	7	0.00
20/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	6737	6	6737	6	0.00
20/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	16494	16	16494	16	0.00
20/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	789	1	789	1	1,000.00
20/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	3142	3	3142	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	2875	3	2875	3	0.00
20/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	3006	3	3006	3	1,000.00
20/08/2010	R210 On 04-November-10			Bond Future	2.80	96.0638	2.8000	96.0638	0.00
20/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	3944	2	3944	2	0.00
20/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	4583	3	4583	3	0.00
20/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	3300	2	3300	2	0.00
20/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R211 On 04-November-10			Bond Future	2.69	98.9360	2.6940	98.9360	0.00
20/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	316	0	316	0	0.00
20/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	598	0	598	0	0.00
20/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	34	0	34	0	0.00
20/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	1	0	1	0.00
20/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R212 On 04-November-10			Bond Future	2.95	98.2351	2.9450	98.2351	0.00
20/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	515	0	515	0	0.00
20/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	981	0	981	0	0.00
20/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	47	0	47	0	0.00
20/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	1	0	1	0.00
20/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
20/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
20/08/2010	TRT1 On 04-November-10			Index Future	334.71	333.1470	334.7050	333.1470	100.00
20/08/2010	TRT1 On 03-February-11			Index Future	340.50	338.9160	340.5000	338.9160	0.00
23/08/2010	AL7T On 04-November-10			Index Future	370.98	372.1280	370.9840	372.1280	38.00
23/08/2010	ALBI On 04-November-10			Index Future	342.77	343.7590	342.7720	343.7590	1,261.00
23/08/2010	ALBI On 03-February-11			Index Future	348.60	349.6020	348.5970	349.6020	0.00
23/08/2010	CRD1 On 04-November-10			Index Future	149.69	147.4130	149.6870	147.4130	2.00
23/08/2010	CRD1 On 03-February-11			Index Future	152.37	149.9660	152.3730	149.9660	0.00
23/08/2010	GOVI On 04-November-10			GOVI	343.33	344.2920	343.3270	344.2920	169.00
23/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	143270	15	143270	15	0.00
23/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	143170	15	143170	15	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
23/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	143370	15	143370	15	0.00
23/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
23/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
23/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
23/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/08/2010	ILBI On 04-November-10			Index Future	396.00	395.9060	396.0030	395.9060	507.00
23/08/2010	ILBI On 03-February-11			Index Future	402.63	402.5250	402.6270	402.5250	0.00
23/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
23/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
23/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.30	93.6700	6.3000	93.6700	1,000.00
23/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	0.00
23/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
23/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.17	93.8300	6.1700	93.8300	0.00
23/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
23/08/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	0.00
23/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.17	93.8200	6.1700	93.8200	5,500.00
23/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.25	93.7300	6.2500	93.7300	4,500.00
23/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.39	93.5800	6.3900	93.5800	6,000.00
23/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.58	93.3800	6.5800	93.3800	5,000.00
23/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.82	93.1500	6.8200	93.1500	0.00
23/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.00	92.9900	7.0000	92.9900	0.00
23/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
23/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
23/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
23/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
23/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	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
23/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
23/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
23/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
23/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
23/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
23/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
23/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
23/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
23/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
23/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
23/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
23/08/2010	OTH1 On 04-November-10			Index Future	339.40	334.9230	339.4030	334.9230	3.00
23/08/2010	OTH1 On 03-February-11			Index Future	345.49	340.7210	345.4930	340.7210	0.00
23/08/2010	R157 On 04-November-10			Bond Future	7.35	126.9771	7.3490	126.9771	5,192.00
23/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	5211	5	5211	5	0.00
23/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	5425	6	5425	6	0.00
23/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1375	2	1375	2	500.00
23/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	4997	5	4997	5	0.00
23/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	35	0	35	0	0.00
23/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	679	1	679	1	0.00
23/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	25	0	25	0	0.00
23/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	30	0	30	0	0.00
23/08/2010	R157 On 03-February-11			Bond Future	7.36	129.2371	7.3640	129.2371	0.00
23/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2924	3	2924	3	0.00
23/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	2762	3	2762	3	0.00
23/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	3089	3	3089	3	0.00
23/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	548	1	548	1	0.00
23/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	650	1	650	1	0.00
23/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	597	1	597	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
23/08/2010	R157 On 05-May-11			Bond Future	7.40	124.5919	7.4040	124.5919	0.00
23/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	2558	3	2558	3	0.00
23/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2697	3	2697	3	0.00
23/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	2424	3	2424	3	0.00
23/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1200	1	1200	1	0.00
23/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1063	1	1063	1	0.00
23/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1129	1	1129	1	0.00
23/08/2010	R186 On 04-November-10			Bond Future	7.99	127.1172	7.9870	127.1172	17,620.00
23/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	12278	13	12278	13	0.00
23/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	12711	13	12711	13	0.00
23/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	7952	8	7952	8	10,900.00
23/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	11843	12	11843	12	0.00
23/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	97	0	97	0	0.00
23/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	362	0	362	0	0.00
23/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	72	0	72	0	0.00
23/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	84	0	84	0	0.00
23/08/2010	R186 On 03-February-11			Bond Future	8.01	124.0851	8.0090	124.0851	0.00
23/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	10373	11	10373	11	0.00
23/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	10770	11	10770	11	0.00
23/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	9979	10	9979	10	0.00
23/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	823	1	823	1	0.00
23/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	701	1	701	1	0.00
23/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	759	1	759	1	0.00
23/08/2010	R186 On 05-May-11			Bond Future	8.05	126.1709	8.0470	126.1709	0.00
23/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	8793	9	8793	9	0.00
23/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	8439	9	8439	9	0.00
23/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	9150	10	9150	10	0.00
23/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	1842	2	1842	2	0.00
23/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	2064	2	2064	2	0.00
23/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	1950	2	1950	2	0.00
23/08/2010	R189 On 04-November-10			Bond Future	1.63	111.6011	1.6340	111.6011	0.00
23/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	288	0	288	0	0.00
23/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	412	1	412	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
23/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	164	0	164	0	0.00
23/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
23/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
23/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
23/08/2010	R197 On 04-November-10			Bond Future	2.80	131.4541	2.8010	131.4541	0.00
23/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	3125	3	3125	3	0.00
23/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	2505	2	2505	2	0.00
23/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	3741	3	3741	3	0.00
23/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
23/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
23/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
23/08/2010	R201 On 04-November-10			Bond Future	7.24	108.7899	7.2430	108.7899	1,464.00
23/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	4444	5	4444	5	0.00
23/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	4612	5	4612	5	0.00
23/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	4275	4	4275	4	0.00
23/08/2010	R201 On 04-November-10	7.50	Call	Bond Future	1321	1	1321	1	0.00
23/08/2010	R201 On 04-November-10	7.25	Call	Bond Future	769	1	769	1	140.00
23/08/2010	R201 On 04-November-10	8.00	Call	Bond Future	2782	3	2782	3	0.00
23/08/2010	R201 On 04-November-10	6.75	Call	Bond Future	155	0	155	0	420.00
23/08/2010	R201 On 04-November-10	8.00	Put	Bond Future	86	0	86	0	420.00
23/08/2010	R201 On 04-November-10	6.75	Put	Bond Future	1958	2	1958	2	0.00
23/08/2010	R201 On 04-November-10	7.50	Put	Bond Future	396	0	396	0	140.00
23/08/2010	R201 On 04-November-10	7.25	Put	Bond Future	744	1	744	1	0.00
23/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	17	0	17	0	0.00
23/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	11	0	11	0	0.00
23/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	14	0	14	0	0.00
23/08/2010	R201 On 03-February-11			Bond Future	7.25	106.3058	7.2470	106.3058	0.00
23/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2840	3	2840	3	0.00
23/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	2703	3	2703	3	0.00
23/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2980	3	2980	3	0.00
23/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	276	0	276	0	0.00
23/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	331	0	331	0	0.00
23/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	301	0	301	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	R201 On 05-May-11			Bond Future	7.28	108.0996	7.2830	108.0996	0.00
23/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	2215	2	2215	2	0.00
23/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2328	2	2328	2	0.00
23/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	2104	2	2104	2	0.00
23/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	772	1	772	1	0.00
23/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	680	1	680	1	0.00
23/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	725	1	725	1	0.00
23/08/2010	R202 On 04-November-10			Bond Future	2.74	113.5071	2.7420	113.5071	0.00
23/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	5455	5	5455	5	0.00
23/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	4593	5	4593	5	0.00
23/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	6309	6	6309	6	0.00
23/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
23/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
23/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
23/08/2010	R203 On 04-November-10			Bond Future	7.87	103.5420	7.8710	103.5420	2,215.00
23/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	6995	7	6995	7	0.00
23/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	6757	7	6757	7	0.00
23/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	7232	8	7232	8	0.00
23/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	20	0	20	0	0.00
23/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	28	0	28	0	0.00
23/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	24	0	24	0	0.00
23/08/2010	R203 On 03-February-11			Bond Future	7.91	105.3905	7.9060	105.3905	0.00
23/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	3720	4	3720	4	0.00
23/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	3912	4	3912	4	0.00
23/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	3532	4	3532	4	0.00
23/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	793	1	793	1	0.00
23/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	680	1	680	1	0.00
23/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	734	1	734	1	0.00
23/08/2010	R203 On 05-May-11			Bond Future	7.96	102.9896	7.9620	102.9896	0.00
23/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2988	3	2988	3	0.00
23/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	2832	3	2832	3	0.00
23/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	3148	3	3148	3	0.00
23/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1491	1	1491	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
23/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	1662	2	1662	2	0.00
23/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1574	1	1574	1	0.00
23/08/2010	R204 On 04-November-10			Bond Future	7.95	103.7480	7.9470	103.7480	2,476.00
23/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	7377	8	7377	8	0.00
23/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	7638	8	7638	8	0.00
23/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	7114	7	7114	7	0.00
23/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	42	0	42	0	0.00
23/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	30	0	30	0	0.00
23/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	36	0	36	0	0.00
23/08/2010	R204 On 03-February-11			Bond Future	7.98	101.5582	7.9780	101.5582	0.00
23/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	3925	4	3925	4	0.00
23/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	3721	4	3721	4	0.00
23/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	4133	4	4133	4	0.00
23/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	902	1	902	1	0.00
23/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1045	1	1045	1	0.00
23/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	971	1	971	1	0.00
23/08/2010	R204 On 05-May-11			Bond Future	8.03	103.2600	8.0320	103.2600	0.00
23/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	4038	4	4038	4	0.00
23/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	4230	5	4230	5	0.00
23/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	3849	4	3849	4	0.00
23/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	1538	1	1538	1	0.00
23/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1376	1	1376	1	0.00
23/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1455	1	1455	1	0.00
23/08/2010	R206 On 04-November-10			Bond Future	7.13	103.5362	7.1270	103.5362	0.00
23/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	3792	4	3792	4	0.00
23/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3925	4	3925	4	0.00
23/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	3658	4	3658	4	0.00
23/08/2010	R206 On 04-November-10	7.25	Call	Bond Future	773	1	773	1	150.00
23/08/2010	R206 On 04-November-10	8.00	Call	Bond Future	2468	3	2468	3	0.00
23/08/2010	R206 On 04-November-10	6.75	Call	Bond Future	183	0	183	0	450.00
23/08/2010	R206 On 04-November-10	8.00	Put	Bond Future	40	0	40	0	450.00
23/08/2010	R206 On 04-November-10	6.75	Put	Bond Future	1254	1	1254	1	0.00
23/08/2010	R206 On 04-November-10	7.25	Put	Bond Future	427	0	427	0	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	7	0	7	0	0.00
23/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	4	0	4	0	0.00
23/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	6	0	6	0	0.00
23/08/2010	R206 On 03-February-11			Bond Future	7.12	101.6060	7.1190	101.6060	0.00
23/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2474	3	2474	3	0.00
23/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2584	3	2584	3	0.00
23/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2365	2	2365	2	0.00
23/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	214	0	214	0	0.00
23/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	178	0	178	0	0.00
23/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	195	0	195	0	0.00
23/08/2010	R206 On 05-May-11			Bond Future	7.16	103.3193	7.1560	103.3193	0.00
23/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1494	2	1494	2	0.00
23/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1416	2	1416	2	0.00
23/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1574	2	1574	2	0.00
23/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	628	1	628	1	0.00
23/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	709	1	709	1	0.00
23/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	667	1	667	1	0.00
23/08/2010	R207 On 04-November-10			Bond Future	7.98	97.9625	7.9830	97.9625	800.00
23/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	7539	8	7539	8	0.00
23/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	7267	8	7267	8	0.00
23/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	7811	8	7811	8	0.00
23/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	39	0	39	0	0.00
23/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	56	0	56	0	0.00
23/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	47	0	47	0	0.00
23/08/2010	R207 On 03-February-11			Bond Future	8.01	96.0738	8.0110	96.0738	0.00
23/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	5089	5	5089	5	0.00
23/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	4858	5	4858	5	0.00
23/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	5322	6	5322	6	0.00
23/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	658	1	658	1	0.00
23/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	769	1	769	1	0.00
23/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	712	1	712	1	0.00
23/08/2010	R207 On 05-May-11			Bond Future	8.06	97.6802	8.0620	97.6802	0.00
23/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	4194	4	4194	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
23/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	4395	5	4395	5	0.00
23/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	3997	4	3997	4	0.00
23/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	1718	2	1718	2	0.00
23/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	1540	1	1540	1	0.00
23/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	1627	2	1627	2	0.00
23/08/2010	R208 On 04-November-10			Bond Future	7.99	92.4764	7.9920	92.4764	6,835.00
23/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	7854	8	7854	8	0.00
23/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	8139	9	8139	9	0.00
23/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	7568	8	7568	8	0.00
23/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	52	0	52	0	0.00
23/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	37	0	37	0	0.00
23/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	44	0	44	0	0.00
23/08/2010	R208 On 03-February-11			Bond Future	8.02	94.1295	8.0190	94.1295	0.00
23/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	5344	6	5344	6	0.00
23/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	5589	6	5589	6	0.00
23/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	5103	5	5103	5	0.00
23/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	834	1	834	1	0.00
23/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	715	1	715	1	0.00
23/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	772	1	772	1	0.00
23/08/2010	R208 On 05-May-11			Bond Future	8.06	92.3066	8.0640	92.3066	0.00
23/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	4425	5	4425	5	0.00
23/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	4216	5	4216	5	0.00
23/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	4636	5	4636	5	0.00
23/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	1620	2	1620	2	0.00
23/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	1810	2	1810	2	0.00
23/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	1713	2	1713	2	0.00
23/08/2010	R209 On 04-November-10			Bond Future	8.01	82.1545	8.0110	82.1545	13,498.00
23/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	8459	9	8459	9	0.00
23/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	8820	9	8820	9	0.00
23/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	8098	9	8098	9	0.00
23/08/2010	R209 On 04-November-10	8.25	Call	Bond Future	3331	4	3331	4	54.00
23/08/2010	R209 On 04-November-10	9.25	Call	Bond Future	10256	11	10256	11	0.00
23/08/2010	R209 On 04-November-10	7.75	Call	Bond Future	1028	1	1028	1	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
23/08/2010	R209 On 04-November-10	8.50	Call	Bond Future	4921	5	4921	5	0.00
23/08/2010	R209 On 04-November-10	8.50	Put	Bond Future	638	1	638	1	54.00
23/08/2010	R209 On 04-November-10	8.25	Put	Bond Future	1191	1	1191	1	0.00
23/08/2010	R209 On 04-November-10	9.25	Put	Bond Future	77	0	77	0	162.00
23/08/2010	R209 On 04-November-10	7.75	Put	Bond Future	3472	3	3472	3	0.00
23/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	186	0	186	0	0.00
23/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	139	0	139	0	0.00
23/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	161	0	161	0	0.00
23/08/2010	R209 On 03-February-11			Bond Future	8.03	83.6171	8.0290	83.6171	0.00
23/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	8849	9	8849	9	0.00
23/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	9177	10	9177	10	0.00
23/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	8521	9	8521	9	0.00
23/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	786	1	786	1	0.00
23/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	674	1	674	1	0.00
23/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	728	1	728	1	0.00
23/08/2010	R209 On 05-May-11			Bond Future	8.06	81.8749	8.0570	81.8749	0.00
23/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	6189	7	6189	7	0.00
23/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	6479	7	6479	7	0.00
23/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	5903	6	5903	6	0.00
23/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	2473	2	2473	2	0.00
23/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	2213	2	2213	2	0.00
23/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	2339	2	2339	2	0.00
23/08/2010	R209 On 04-August-11			Bond Future	8.09	83.1884	8.0930	83.1884	0.00
23/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	6678	7	6678	7	0.00
23/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	6956	7	6956	7	0.00
23/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	6402	7	6402	7	0.00
23/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	16040	16	16040	16	0.00
23/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	830	1	830	1	1,000.00
23/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	3302	3	3302	3	0.00
23/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	3022	3	3022	3	0.00
23/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	3159	3	3159	3	1,000.00
23/08/2010	R210 On 04-November-10			Bond Future	2.78	97.5455	2.7790	97.5455	0.00
23/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	4227	4	4227	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
23/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	4866		5	4866	5	0.00
23/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	3583		3	3583	3	0.00
23/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0		0	0	0	0.00
23/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0		0	0	0	0.00
23/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0		0	0	0	0.00
23/08/2010	R211 On 04-November-10			Bond Future	2.69		99.5790	2.6940	99.5790	0.00
23/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	316		0	316	0	0.00
23/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	34		0	34	0	0.00
23/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	598		1	598	1	0.00
23/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	0		0	0	0	0.00
23/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	0		0	0	0	0.00
23/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	0		0	0	0	0.00
23/08/2010	R212 On 04-November-10			Bond Future	2.90		98.8998	2.9040	98.8998	0.00
23/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	902		1	902	1	0.00
23/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	1367		1	1367	1	0.00
23/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	433		0	433	0	0.00
23/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	0		0	0	0	0.00
23/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	0		0	0	0	0.00
23/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	0		0	0	0	0.00
23/08/2010	TRT1 On 04-November-10			Index Future	339.34		334.7050	339.3370	334.7050	100.00
23/08/2010	TRT1 On 03-February-11			Index Future	345.43		340.5000	345.4260	340.5000	0.00
24/08/2010	AL7T On 04-November-10			Index Future	373.12		370.9840	373.1160	370.9840	38.00
24/08/2010	ALBI On 04-November-10			Index Future	344.65		342.7720	344.6540	342.7720	1,261.00
24/08/2010	ALBI On 03-February-11			Index Future	350.51		348.5970	350.5080	348.5970	0.00
24/08/2010	CRD1 On 04-November-10			Index Future	150.08		149.6870	150.0780	149.6870	2.00
24/08/2010	CRD1 On 03-February-11			Index Future	152.77		152.3730	152.7700	152.3730	0.00
24/08/2010	GOVI On 04-November-10			GOVI	345.15		343.3270	345.1530	343.3270	169.00
24/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	161530		14	161530	14	0.00
24/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	161630		14	161630	14	0.00
24/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	161430		14	161430	14	0.00
24/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0		0	0	0	0.00
24/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0		0	0	0	0.00
24/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/08/2010	ILBI On 04-November-10			Index Future	396.34	396.0030	396.3410	396.0030	507.00
24/08/2010	ILBI On 03-February-11			Index Future	402.97	402.6270	402.9710	402.6270	0.00
24/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
24/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.30	93.7000	6.3000	93.7000	1,000.00
24/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.26	93.7500	6.2600	93.7500	0.00
24/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.21	93.8000	6.2100	93.8000	0.00
24/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.17	93.8300	6.1700	93.8300	0.00
24/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
24/08/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.16	93.8200	6.1600	93.8200	0.00
24/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.17	93.8300	6.1700	93.8300	5,500.00
24/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.24	93.7500	6.2400	93.7500	4,500.00
24/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.38	93.6100	6.3800	93.6100	6,000.00
24/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.57	93.4200	6.5700	93.4200	5,000.00
24/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.81	93.1800	6.8100	93.1800	0.00
24/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.98	93.0000	6.9800	93.0000	0.00
24/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
24/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
24/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
24/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
24/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
24/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
24/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
24/08/2010	JN05 On 04-November-10	8.25	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
24/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
24/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
24/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
24/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
24/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
24/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
24/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
24/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
24/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
24/08/2010	OTH1 On 04-November-10			Index Future	341.59	339.4030	341.5930	339.4030	3.00
24/08/2010	OTH1 On 03-February-11			Index Future	347.72	345.4930	347.7210	345.4930	0.00
24/08/2010	R157 On 04-November-10			Bond Future	7.28	126.7363	7.2750	126.7363	5,192.00
24/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	5545	5	5545	5	0.00
24/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	5760	5	5760	5	0.00
24/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1589	1	1589	1	500.00
24/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	5329	5	5329	5	0.00
24/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	24	0	24	0	0.00
24/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	550	1	550	1	0.00
24/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	17	0	17	0	0.00
24/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	21	0	21	0	0.00
24/08/2010	R157 On 03-February-11			Bond Future	7.29	128.9907	7.2850	128.9907	0.00
24/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	3183	3	3183	3	0.00
24/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	3354	3	3354	3	0.00
24/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	3015	3	3015	3	0.00
24/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	555	1	555	1	0.00
24/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	465	1	465	1	0.00
24/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	509	1	509	1	0.00
24/08/2010	R157 On 05-May-11			Bond Future	7.32	124.3419	7.3190	124.3419	0.00
24/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	2785	3	2785	3	0.00
24/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	2645	2	2645	2	0.00
24/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2930	3	2930	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
24/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	942	1	942	1	0.00
24/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1067	1	1067	1	0.00
24/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1002	1	1002	1	0.00
24/08/2010	R186 On 04-November-10			Bond Future	7.89	126.5840	7.8940	126.5840	17,620.00
24/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	13225	12	13225	12	0.00
24/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	13661	13	13661	13	0.00
24/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	8824	8	8824	8	10,900.00
24/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	12786	12	12786	12	0.00
24/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	65	0	65	0	0.00
24/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	259	0	259	0	0.00
24/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	47	0	47	0	0.00
24/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	56	0	56	0	0.00
24/08/2010	R186 On 03-February-11			Bond Future	7.91	123.5479	7.9140	123.5479	0.00
24/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	11219	10	11219	10	0.00
24/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	10815	10	10815	10	0.00
24/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	11625	11	11625	11	0.00
24/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	572	1	572	1	0.00
24/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	675	1	675	1	0.00
24/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	621	1	621	1	0.00
24/08/2010	R186 On 05-May-11			Bond Future	7.95	125.6107	7.9480	125.6107	0.00
24/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	9547	9	9547	9	0.00
24/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	9917	9	9917	9	0.00
24/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	9181	8	9181	8	0.00
24/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	1794	2	1794	2	0.00
24/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	1597	2	1597	2	0.00
24/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	1693	2	1693	2	0.00
24/08/2010	R189 On 04-November-10			Bond Future	1.64	111.4616	1.6380	111.4616	0.00
24/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	278	0	278	0	0.00
24/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	154	0	154	0	0.00
24/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	402	0	402	0	0.00
24/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R189 On 04-November-10	1.75	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
24/08/2010	R197 On 04-November-10			Bond Future	2.80	131.7086	2.8010	131.7086	0.00
24/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	3125	3	3125	3	0.00
24/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	3741	4	3741	4	0.00
24/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	2505	3	2505	3	0.00
24/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R201 On 04-November-10			Bond Future	7.17	108.6377	7.1680	108.6377	1,464.00
24/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	4711	4	4711	4	0.00
24/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	4881	5	4881	5	0.00
24/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	4541	4	4541	4	0.00
24/08/2010	R201 On 04-November-10	7.50	Call	Bond Future	1510	1	1510	1	0.00
24/08/2010	R201 On 04-November-10	7.25	Call	Bond Future	909	1	909	1	140.00
24/08/2010	R201 On 04-November-10	8.00	Call	Bond Future	3030	3	3030	3	0.00
24/08/2010	R201 On 04-November-10	6.75	Call	Bond Future	201	0	201	0	420.00
24/08/2010	R201 On 04-November-10	8.00	Put	Bond Future	62	0	62	0	420.00
24/08/2010	R201 On 04-November-10	6.75	Put	Bond Future	1732	2	1732	2	0.00
24/08/2010	R201 On 04-November-10	7.50	Put	Bond Future	313	0	313	0	140.00
24/08/2010	R201 On 04-November-10	7.25	Put	Bond Future	612	1	612	1	0.00
24/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	11	0	11	0	0.00
24/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	8	0	8	0	0.00
24/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	9	0	9	0	0.00
24/08/2010	R201 On 03-February-11			Bond Future	7.17	106.1517	7.1670	106.1517	0.00
24/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	3065	3	3065	3	0.00
24/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	3208	3	3208	3	0.00
24/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	2924	3	2924	3	0.00
24/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	277	0	277	0	0.00
24/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	229	0	229	0	0.00
24/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	252	0	252	0	0.00
24/08/2010	R201 On 05-May-11			Bond Future	7.20	107.9418	7.1970	107.9418	0.00
24/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	2404	2	2404	2	0.00
24/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	2289	2	2289	2	0.00
24/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2522	2	2522	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
24/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	597	1	597	1	0.00
24/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	680	1	680	1	0.00
24/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	637	1	637	1	0.00
24/08/2010	R202 On 04-November-10			Bond Future	2.71	113.5071	2.7120	113.5071	0.00
24/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	6005	5	6005	5	0.00
24/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	6859	6	6859	6	0.00
24/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	5143	5	5143	5	0.00
24/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R203 On 04-November-10			Bond Future	7.79	103.2138	7.7870	103.2138	2,215.00
24/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	7432	7	7432	7	0.00
24/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	7193	7	7193	7	0.00
24/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	7670	7	7670	7	0.00
24/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	13	0	13	0	0.00
24/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	19	0	19	0	0.00
24/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	16	0	16	0	0.00
24/08/2010	R203 On 03-February-11			Bond Future	7.82	105.0570	7.8180	105.0570	0.00
24/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	4060	4	4060	4	0.00
24/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	3864	4	3864	4	0.00
24/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	4258	4	4258	4	0.00
24/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	574	1	574	1	0.00
24/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	673	1	673	1	0.00
24/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	622	1	622	1	0.00
24/08/2010	R203 On 05-May-11			Bond Future	7.87	102.6520	7.8700	102.6520	0.00
24/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	3270	3	3270	3	0.00
24/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	3437	3	3437	3	0.00
24/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	3107	3	3107	3	0.00
24/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	1480	2	1480	2	0.00
24/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1323	1	1323	1	0.00
24/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1399	2	1399	2	0.00
24/08/2010	R204 On 04-November-10			Bond Future	7.86	103.3807	7.8640	103.3807	2,476.00
24/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	7857	7	7857	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
24/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	8120	8	8120	8	0.00
24/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	7593	7	7593	7	0.00
24/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	29	0	29	0	0.00
24/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	20	0	20	0	0.00
24/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	24	0	24	0	0.00
24/08/2010	R204 On 03-February-11			Bond Future	7.89	101.1883	7.8910	101.1883	0.00
24/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	4289	4	4289	4	0.00
24/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	4505	4	4505	4	0.00
24/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	4077	4	4077	4	0.00
24/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	898	1	898	1	0.00
24/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	771	1	771	1	0.00
24/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	832	1	832	1	0.00
24/08/2010	R204 On 05-May-11			Bond Future	7.94	102.8832	7.9410	102.8832	0.00
24/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	4383	4	4383	4	0.00
24/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	4187	4	4187	4	0.00
24/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	4583	4	4583	4	0.00
24/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1217	1	1217	1	0.00
24/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	1364	2	1364	2	0.00
24/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1288	1	1288	1	0.00
24/08/2010	R206 On 04-November-10			Bond Future	7.05	103.4147	7.0520	103.4147	0.00
24/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	4002	4	4002	4	0.00
24/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	4135	4	4135	4	0.00
24/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	3868	4	3868	4	0.00
24/08/2010	R206 On 04-November-10	7.25	Call	Bond Future	902	1	902	1	150.00
24/08/2010	R206 On 04-November-10	8.00	Call	Bond Future	2668	2	2668	2	0.00
24/08/2010	R206 On 04-November-10	6.75	Call	Bond Future	233	0	233	0	450.00
24/08/2010	R206 On 04-November-10	8.00	Put	Bond Future	28	0	28	0	450.00
24/08/2010	R206 On 04-November-10	6.75	Put	Bond Future	1092	1	1092	1	0.00
24/08/2010	R206 On 04-November-10	7.25	Put	Bond Future	344	0	344	0	150.00
24/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	5	0	5	0	0.00
24/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	2	0	2	0	0.00
24/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	4	0	4	0	0.00
24/08/2010	R206 On 03-February-11			Bond Future	7.04	101.4827	7.0370	101.4827	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
24/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2656	2	2656	2	0.00
24/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2544	2	2544	2	0.00
24/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2768	3	2768	3	0.00
24/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	147	0	147	0	0.00
24/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	178	0	178	0	0.00
24/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	162	0	162	0	0.00
24/08/2010	R206 On 05-May-11			Bond Future	7.07	103.1935	7.0650	103.1935	0.00
24/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1635	1	1635	1	0.00
24/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1719	2	1719	2	0.00
24/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1553	1	1553	1	0.00
24/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	626	1	626	1	0.00
24/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	552	1	552	1	0.00
24/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	588	1	588	1	0.00
24/08/2010	R207 On 04-November-10			Bond Future	7.86	97.5815	7.8590	97.5815	800.00
24/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	8296	8	8296	8	0.00
24/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	8020	7	8020	7	0.00
24/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	8571	8	8571	8	0.00
24/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	23	0	23	0	0.00
24/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	33	0	33	0	0.00
24/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	28	0	28	0	0.00
24/08/2010	R207 On 03-February-11			Bond Future	7.88	95.6823	7.8820	95.6823	0.00
24/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	5724	5	5724	5	0.00
24/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	5967	5	5967	5	0.00
24/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	5483	5	5483	5	0.00
24/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	603	1	603	1	0.00
24/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	512	1	512	1	0.00
24/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	556	1	556	1	0.00
24/08/2010	R207 On 05-May-11			Bond Future	7.93	97.2856	7.9280	97.2856	0.00
24/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	4737	4	4737	4	0.00
24/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	4527	4	4527	4	0.00
24/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	4949	4	4949	4	0.00
24/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	1291	2	1291	2	0.00
24/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	1445	2	1445	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
24/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	1366	2	1366	2	0.00
24/08/2010	R208 On 04-November-10			Bond Future	7.91	92.0742	7.9100	92.0742	6,835.00
24/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	8381	8	8381	8	0.00
24/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	8669	8	8669	8	0.00
24/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	8093	8	8093	8	0.00
24/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	35	0	35	0	0.00
24/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	26	0	26	0	0.00
24/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	30	0	30	0	0.00
24/08/2010	R208 On 03-February-11			Bond Future	7.93	93.7210	7.9340	93.7210	0.00
24/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	5780	5	5780	5	0.00
24/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	5531	5	5531	5	0.00
24/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	6031	6	6031	6	0.00
24/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	605	1	605	1	0.00
24/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	710	1	710	1	0.00
24/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	656	1	656	1	0.00
24/08/2010	R208 On 05-May-11			Bond Future	7.98	91.8869	7.9750	91.8869	0.00
24/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	4802	4	4802	4	0.00
24/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	5022	5	5022	5	0.00
24/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	4585	4	4585	4	0.00
24/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	1612	2	1612	2	0.00
24/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	1439	2	1439	2	0.00
24/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	1524	2	1524	2	0.00
24/08/2010	R209 On 04-November-10			Bond Future	7.92	81.6860	7.9190	81.6860	13,498.00
24/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	9258	8	9258	8	0.00
24/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	9625	9	9625	9	0.00
24/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	8890	8	8890	8	0.00
24/08/2010	R209 On 04-November-10	8.25	Call	Bond Future	3911	3	3911	3	54.00
24/08/2010	R209 On 04-November-10	9.25	Call	Bond Future	11079	10	11079	10	0.00
24/08/2010	R209 On 04-November-10	7.75	Call	Bond Future	1317	1	1317	1	162.00
24/08/2010	R209 On 04-November-10	8.50	Call	Bond Future	5607	5	5607	5	0.00
24/08/2010	R209 On 04-November-10	8.50	Put	Bond Future	476	1	476	1	54.00
24/08/2010	R209 On 04-November-10	8.25	Put	Bond Future	923	1	923	1	0.00
24/08/2010	R209 On 04-November-10	9.25	Put	Bond Future	52	0	52	0	162.00

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24/08/2010	R209 On 04-November-10	7.75	Put	Bond Future	2912	3	2912	3	0.00
24/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	130	0	130	0	0.00
24/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	96	0	96	0	0.00
24/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	112	0	112	0	0.00
24/08/2010	R209 On 03-February-11			Bond Future	7.94	83.1419	7.9350	83.1419	0.00
24/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	9584	9	9584	9	0.00
24/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	9921	9	9921	9	0.00
24/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	9248	9	9248	9	0.00
24/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	651	1	651	1	0.00
24/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	556	1	556	1	0.00
24/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	601	1	601	1	0.00
24/08/2010	R209 On 05-May-11			Bond Future	7.96	81.3848	7.9600	81.3848	0.00
24/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	6791	6	6791	6	0.00
24/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	7093	6	7093	6	0.00
24/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	6492	6	6492	6	0.00
24/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	2178	2	2178	2	0.00
24/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	1943	2	1943	2	0.00
24/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	2058	2	2058	2	0.00
24/08/2010	R209 On 04-August-11			Bond Future	7.99	82.6934	7.9940	82.6934	0.00
24/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	7260	7	7260	7	0.00
24/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	7550	7	7550	7	0.00
24/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	6973	6	6973	6	0.00
24/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	16839	16	16839	16	0.00
24/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	734	1	734	1	1,000.00
24/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	2979	3	2979	3	0.00
24/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	2721	3	2721	3	0.00
24/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	2847	3	2847	3	1,000.00
24/08/2010	R210 On 04-November-10			Bond Future	2.77	97.8289	2.7690	97.8289	0.00
24/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	4363	4	4363	4	0.00
24/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	3719	4	3719	4	0.00
24/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	5001	5	5001	5	0.00
24/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00

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24/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R211 On 04-November-10			Bond Future	2.70	99.5790	2.6950	99.5790	0.00
24/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	311	0	311	0	0.00
24/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	592	1	592	1	0.00
24/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	28	0	28	0	0.00
24/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R212 On 04-November-10			Bond Future	2.82	99.2860	2.8220	99.2860	0.00
24/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	1679	1	1679	1	0.00
24/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	2145	1	2145	1	0.00
24/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	1211	0	1211	0	0.00
24/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
24/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
24/08/2010	TRT1 On 04-November-10			Index Future	341.14	339.3370	341.1440	339.3370	100.00
24/08/2010	TRT1 On 03-February-11			Index Future	347.26	345.4260	347.2640	345.4260	0.00
25/08/2010	AL7T On 04-November-10			Index Future	374.94	373.1160	374.9380	373.1160	38.00
25/08/2010	ALBI On 04-November-10			Index Future	346.23	344.6540	346.2290	344.6540	1,261.00
25/08/2010	ALBI On 03-February-11			Index Future	352.11	350.5080	352.1060	350.5080	0.00
25/08/2010	CRD1 On 04-November-10			Index Future	150.61	150.0780	150.6080	150.0780	2.00
25/08/2010	CRD1 On 03-February-11			Index Future	153.31	152.7700	153.3080	152.7700	0.00
25/08/2010	GOVI On 04-November-10			GOVI	346.73	345.1530	346.7300	345.1530	169.00
25/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	177300	16	177300	16	0.00
25/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	177400	16	177400	16	0.00
25/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	177200	16	177200	16	0.00
25/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
25/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
25/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
25/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/08/2010	ILBI On 04-November-10			Index Future	398.57	396.3410	398.5730	396.3410	507.00
25/08/2010	ILBI On 03-February-11			Index Future	405.24	402.9710	405.2420	402.9710	0.00
25/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
25/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.22	93.7000	6.2200	93.7000	1,000.00
25/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.19	93.7400	6.1900	93.7400	0.00
25/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.14	93.7900	6.1400	93.7900	0.00
25/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.10	93.8300	6.1000	93.8300	0.00
25/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.08	93.8400	6.0800	93.8400	0.00
25/08/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.09	93.8400	6.0900	93.8400	0.00
25/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.10	93.8300	6.1000	93.8300	5,500.00
25/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.17	93.7600	6.1700	93.7600	4,500.00
25/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.26	93.6200	6.2600	93.6200	6,000.00
25/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.46	93.4300	6.4600	93.4300	5,000.00
25/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.69	93.1900	6.6900	93.1900	0.00
25/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.87	93.0200	6.8700	93.0200	0.00
25/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
25/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
25/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
25/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
25/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
25/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
25/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
25/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
25/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
25/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
25/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
25/08/2010	JN05 On 04-November-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
25/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
25/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
25/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
25/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
25/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
25/08/2010	OTH1 On 04-November-10			Index Future	343.15	341.5930	343.1540	341.5930	3.00
25/08/2010	OTH1 On 03-February-11			Index Future	349.31	347.7210	349.3050	347.7210	0.00
25/08/2010	R157 On 04-November-10			Bond Future	7.16	127.0792	7.1580	127.0792	5,252.00
25/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	6080	6	6080	6	0.00
25/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	6297	6	6297	6	0.00
25/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1967	2	1967	2	500.00
25/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	5863	5	5863	5	0.00
25/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	14	0	14	0	0.00
25/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	384	1	384	1	0.00
25/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	9	0	9	0	0.00
25/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	11	0	11	0	0.00
25/08/2010	R157 On 03-February-11			Bond Future	7.16	129.3385	7.1610	129.3385	0.00
25/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	3613	3	3613	3	0.00
25/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	3793	3	3793	3	0.00
25/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	3436	3	3436	3	0.00
25/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	428	1	428	1	0.00
25/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	356	0	356	0	0.00
25/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	390	1	390	1	0.00
25/08/2010	R157 On 05-May-11			Bond Future	7.19	124.6962	7.1850	124.6962	0.00
25/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	3168	3	3168	3	0.00
25/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	3018	3	3018	3	0.00
25/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	3321	3	3321	3	0.00
25/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	772	1	772	1	0.00
25/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	879	1	879	1	0.00
25/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	823	1	823	1	0.00
25/08/2010	R186 On 04-November-10			Bond Future	7.85	127.5589	7.8520	127.5589	17,620.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	13658	13	13658	13	0.00
25/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	14096	14	14096	14	0.00
25/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	9226	9	9226	9	10,900.00
25/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	13218	13	13218	13	0.00
25/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	53	0	53	0	0.00
25/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	217	0	217	0	0.00
25/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	38	0	38	0	0.00
25/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	45	0	45	0	0.00
25/08/2010	R186 On 03-February-11			Bond Future	7.87	124.5319	7.8710	124.5319	0.00
25/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	11609	11	11609	11	0.00
25/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	11201	11	11201	11	0.00
25/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	12019	12	12019	12	0.00
25/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	517	1	517	1	0.00
25/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	612	1	612	1	0.00
25/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	562	1	562	1	0.00
25/08/2010	R186 On 05-May-11			Bond Future	7.90	126.6218	7.9040	126.6218	0.00
25/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	9891	10	9891	10	0.00
25/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	10266	10	10266	10	0.00
25/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	9519	9	9519	9	0.00
25/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	1679	2	1679	2	0.00
25/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	1493	2	1493	2	0.00
25/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	1583	2	1583	2	0.00
25/08/2010	R189 On 04-November-10			Bond Future	1.65	111.4517	1.6480	111.4517	0.00
25/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	253	0	253	0	0.00
25/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	129	0	129	0	0.00
25/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	377	0	377	0	0.00
25/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R197 On 04-November-10			Bond Future	2.73	131.7086	2.7310	131.7086	0.00
25/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	4021	3	4021	3	0.00
25/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	4637	4	4637	4	0.00
25/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	3401	3	3401	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
25/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R201 On 04-November-10			Bond Future	7.02	108.9096	7.0200	108.9096	1,464.00
25/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	5245	5	5245	5	0.00
25/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	5415	5	5415	5	0.00
25/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	5074	5	5074	5	0.00
25/08/2010	R201 On 04-November-10	7.50	Call	Bond Future	1926	2	1926	2	0.00
25/08/2010	R201 On 04-November-10	7.25	Call	Bond Future	1239	1	1239	1	140.00
25/08/2010	R201 On 04-November-10	8.00	Call	Bond Future	3539	3	3539	3	0.00
25/08/2010	R201 On 04-November-10	6.75	Call	Bond Future	330	0	330	0	420.00
25/08/2010	R201 On 04-November-10	8.00	Put	Bond Future	32	0	32	0	420.00
25/08/2010	R201 On 04-November-10	6.75	Put	Bond Future	1322	2	1322	2	0.00
25/08/2010	R201 On 04-November-10	7.50	Put	Bond Future	190	0	190	0	140.00
25/08/2010	R201 On 04-November-10	7.25	Put	Bond Future	403	1	403	1	0.00
25/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	5	0	5	0	0.00
25/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	3	0	3	0	0.00
25/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	4	0	4	0	0.00
25/08/2010	R201 On 03-February-11			Bond Future	7.01	106.4259	7.0080	106.4259	0.00
25/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	3534	3	3534	3	0.00
25/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	3683	3	3683	3	0.00
25/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	3386	3	3386	3	0.00
25/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	192	0	192	0	0.00
25/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	157	0	157	0	0.00
25/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	174	0	174	0	0.00
25/08/2010	R201 On 05-May-11			Bond Future	7.02	108.2190	7.0240	108.2190	0.00
25/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	2814	2	2814	2	0.00
25/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	2690	2	2690	2	0.00
25/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2939	3	2939	3	0.00
25/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	453	1	453	1	0.00
25/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	521	1	521	1	0.00
25/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	486	1	486	1	0.00
25/08/2010	R202 On 04-November-10			Bond Future	2.64	114.0570	2.6420	114.0570	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
25/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	7302	6	7302	6	0.00
25/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	8155	7	8155	7	0.00
25/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	6439	5	6439	5	0.00
25/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R203 On 04-November-10			Bond Future	7.67	103.6588	7.6720	103.6588	2,215.00
25/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	8038	7	8038	7	0.00
25/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	7798	7	7798	7	0.00
25/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	8278	8	8278	8	0.00
25/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	8	0	8	0	0.00
25/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	11	0	11	0	0.00
25/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	9	0	9	0	0.00
25/08/2010	R203 On 03-February-11			Bond Future	7.70	105.5089	7.6970	105.5089	0.00
25/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	4554	4	4554	4	0.00
25/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	4349	4	4349	4	0.00
25/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	4761	4	4761	4	0.00
25/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	451	1	451	1	0.00
25/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	533	1	533	1	0.00
25/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	491	1	491	1	0.00
25/08/2010	R203 On 05-May-11			Bond Future	7.74	103.1090	7.7420	103.1090	0.00
25/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	3691	3	3691	3	0.00
25/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	3868	3	3868	3	0.00
25/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	3518	3	3518	3	0.00
25/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	1250	1	1250	1	0.00
25/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1114	1	1114	1	0.00
25/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1180	1	1180	1	0.00
25/08/2010	R204 On 04-November-10			Bond Future	7.76	103.8728	7.7590	103.8728	2,466.00
25/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	8475	8	8475	8	0.00
25/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	8739	8	8739	8	0.00
25/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	8209	8	8209	8	0.00
25/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	18	0	18	0	0.00
25/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	12	0	12	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
25/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	15	0	15	0	0.00
25/08/2010	R204 On 03-February-11			Bond Future	7.78	101.6916	7.7820	101.6916	0.00
25/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	4772	4	4772	4	0.00
25/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	4997	5	4997	5	0.00
25/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	4550	4	4550	4	0.00
25/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	736	1	736	1	0.00
25/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	628	1	628	1	0.00
25/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	680	1	680	1	0.00
25/08/2010	R204 On 05-May-11			Bond Future	7.83	103.3954	7.8270	103.3954	0.00
25/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	4841	4	4841	4	0.00
25/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	4636	4	4636	4	0.00
25/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	5049	5	5049	5	0.00
25/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1037	1	1037	1	0.00
25/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	1166	1	1166	1	0.00
25/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1100	1	1100	1	0.00
25/08/2010	R206 On 04-November-10			Bond Future	6.89	103.6267	6.8910	103.6267	0.00
25/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	4456	4	4456	4	0.00
25/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	4591	4	4591	4	0.00
25/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	4322	4	4322	4	0.00
25/08/2010	R206 On 04-November-10	7.25	Call	Bond Future	1222	1	1222	1	150.00
25/08/2010	R206 On 04-November-10	8.00	Call	Bond Future	3110	3	3110	3	0.00
25/08/2010	R206 On 04-November-10	6.75	Call	Bond Future	380	0	380	0	450.00
25/08/2010	R206 On 04-November-10	8.00	Put	Bond Future	13	0	13	0	450.00
25/08/2010	R206 On 04-November-10	6.75	Put	Bond Future	782	1	782	1	0.00
25/08/2010	R206 On 04-November-10	7.25	Put	Bond Future	207	0	207	0	150.00
25/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	2	0	2	0	0.00
25/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	1	0	1	0	0.00
25/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
25/08/2010	R206 On 03-February-11			Bond Future	6.86	101.6981	6.8620	101.6981	0.00
25/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	3063	3	3063	3	0.00
25/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2946	3	2946	3	0.00
25/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	3180	3	3180	3	0.00
25/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	97	0	97	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
25/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	118	0	118	0	0.00
25/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	107	0	107	0	0.00
25/08/2010	R206 On 05-May-11			Bond Future	6.87	103.4137	6.8700	103.4137	0.00
25/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1962	2	1962	2	0.00
25/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	2053	2	2053	2	0.00
25/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1873	2	1873	2	0.00
25/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	472	1	472	1	0.00
25/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	413	1	413	1	0.00
25/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	441	1	441	1	0.00
25/08/2010	R207 On 04-November-10			Bond Future	7.79	98.3579	7.7860	98.3579	810.00
25/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	8749	8	8749	8	0.00
25/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	8471	8	8471	8	0.00
25/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	9025	9	9025	9	0.00
25/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	16	0	16	0	0.00
25/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	23	0	23	0	0.00
25/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	20	0	20	0	0.00
25/08/2010	R207 On 03-February-11			Bond Future	7.81	96.4736	7.8060	96.4736	0.00
25/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	6113	6	6113	6	0.00
25/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	6362	6	6362	6	0.00
25/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	5866	5	5866	5	0.00
25/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	516	1	516	1	0.00
25/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	437	1	437	1	0.00
25/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	475	1	475	1	0.00
25/08/2010	R207 On 05-May-11			Bond Future	7.85	98.0890	7.8490	98.0890	0.00
25/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	5073	5	5073	5	0.00
25/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	4857	5	4857	5	0.00
25/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	5291	5	5291	5	0.00
25/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	1155	1	1155	1	0.00
25/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	1297	1	1297	1	0.00
25/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	1225	1	1225	1	0.00
25/08/2010	R208 On 04-November-10			Bond Future	7.84	92.6154	7.8360	92.6154	6,835.00
25/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	8864	8	8864	8	0.00
25/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	9153	9	9153	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	8575	8	8575	8	0.00
25/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	25	0	25	0	0.00
25/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	18	0	18	0	0.00
25/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	21	0	21	0	0.00
25/08/2010	R208 On 03-February-11			Bond Future	7.86	94.2726	7.8590	94.2726	0.00
25/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	6178	6	6178	6	0.00
25/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	5923	6	5923	6	0.00
25/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	6436	6	6436	6	0.00
25/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	520	1	520	1	0.00
25/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	612	1	612	1	0.00
25/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	564	1	564	1	0.00
25/08/2010	R208 On 05-May-11			Bond Future	7.90	92.4535	7.8970	92.4535	0.00
25/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	5148	5	5148	5	0.00
25/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	5375	5	5375	5	0.00
25/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	4924	5	4924	5	0.00
25/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	1451	2	1451	2	0.00
25/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	1292	1	1292	1	0.00
25/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	1369	2	1369	2	0.00
25/08/2010	R209 On 04-November-10			Bond Future	7.83	82.5343	7.8270	82.5343	13,494.00
25/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	10084	9	10084	9	0.00
25/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	10456	10	10456	10	0.00
25/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	9711	9	9711	9	0.00
25/08/2010	R209 On 04-November-10	8.25	Call	Bond Future	4549	4	4549	4	54.00
25/08/2010	R209 On 04-November-10	9.25	Call	Bond Future	11923	11	11923	11	0.00
25/08/2010	R209 On 04-November-10	7.75	Call	Bond Future	1666	1	1666	1	162.00
25/08/2010	R209 On 04-November-10	8.50	Call	Bond Future	6339	6	6339	6	0.00
25/08/2010	R209 On 04-November-10	8.50	Put	Bond Future	345	0	345	0	54.00
25/08/2010	R209 On 04-November-10	8.25	Put	Bond Future	699	1	699	1	0.00
25/08/2010	R209 On 04-November-10	9.25	Put	Bond Future	34	0	34	0	162.00
25/08/2010	R209 On 04-November-10	7.75	Put	Bond Future	2399	3	2399	3	0.00
25/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	88	0	88	0	0.00
25/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	65	0	65	0	0.00
25/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	75	0	75	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
25/08/2010	R209 On 03-February-11			Bond Future	7.84	84.0042	7.8400	84.0042	0.00
25/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	10359	10	10359	10	0.00
25/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	10703	10	10703	10	0.00
25/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	10015	9	10015	9	0.00
25/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	531	1	531	1	0.00
25/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	451	1	451	1	0.00
25/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	490	1	490	1	0.00
25/08/2010	R209 On 05-May-11			Bond Future	7.86	82.2685	7.8630	82.2685	0.00
25/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	7430	7	7430	7	0.00
25/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	7744	7	7744	7	0.00
25/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	7119	6	7119	6	0.00
25/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	1906	2	1906	2	0.00
25/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	1695	2	1695	2	0.00
25/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	1798	2	1798	2	0.00
25/08/2010	R209 On 04-August-11			Bond Future	7.90	83.5878	7.9030	83.5878	0.00
25/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	7826	7	7826	7	0.00
25/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	8125	8	8125	8	0.00
25/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	7528	7	7528	7	0.00
25/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	17594	17	17594	17	0.00
25/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	653	1	653	1	1,000.00
25/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	2698	3	2698	3	0.00
25/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	2460	3	2460	3	0.00
25/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	2577	3	2577	3	1,000.00
25/08/2010	R210 On 04-November-10			Bond Future	2.70	97.9642	2.6990	97.9642	0.00
25/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	5316	4	5316	4	0.00
25/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	4672	4	4672	4	0.00
25/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	5955	5	5955	5	0.00
25/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R211 On 04-November-10			Bond Future	2.66	99.5733	2.6560	99.5733	0.00
25/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	532	0	532	0	0.00
25/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	813	1	813	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
25/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	249	0	249	0	0.00
25/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R212 On 04-November-10			Bond Future	2.82	100.0638	2.8240	100.0638	0.00
25/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	1660	2	1660	2	0.00
25/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	2126	2	2126	2	0.00
25/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	1192	1	1192	1	0.00
25/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
25/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
25/08/2010	TRT1 On 04-November-10			Index Future	342.70	341.1440	342.7000	341.1440	100.00
25/08/2010	TRT1 On 03-February-11			Index Future	348.84	347.2640	348.8430	347.2640	0.00
26/08/2010	AL7T On 04-November-10			Index Future	373.31	374.9380	373.3110	374.9380	38.00
26/08/2010	ALBI On 04-November-10			Index Future	344.57	346.2290	344.5720	346.2290	1,261.00
26/08/2010	ALBI On 03-February-11			Index Future	350.42	352.1060	350.4190	352.1060	0.00
26/08/2010	CRD1 On 04-November-10			Index Future	150.39	150.6080	150.3880	150.6080	2.00
26/08/2010	CRD1 On 03-February-11			Index Future	153.08	153.3080	153.0830	153.3080	0.00
26/08/2010	GOVI On 04-November-10			GOVI	345.17	346.7300	345.1650	346.7300	169.00
26/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	161650	18	161650	18	0.00
26/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	161750	18	161750	18	0.00
26/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	161550	18	161550	18	0.00
26/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
26/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
26/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
26/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/08/2010	ILBI On 04-November-10			Index Future	398.09	398.5730	398.0850	398.5730	507.00
26/08/2010	ILBI On 03-February-11			Index Future	404.75	405.2420	404.7470	405.2420	0.00
26/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
26/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
26/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.20	93.7800	6.2000	93.7800	1,000.00
26/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.15	93.8100	6.1500	93.8100	0.00
26/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.04	93.8600	6.0400	93.8600	0.00
26/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.98	93.9000	5.9800	93.9000	0.00
26/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.96	93.9200	5.9600	93.9200	0.00
26/08/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.97	93.9100	5.9700	93.9100	0.00
26/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.99	93.9000	5.9900	93.9000	5,500.00
26/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.08	93.8300	6.0800	93.8300	4,500.00
26/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.17	93.7400	6.1700	93.7400	6,000.00
26/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.36	93.5400	6.3600	93.5400	5,000.00
26/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.59	93.3100	6.5900	93.3100	0.00
26/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.78	93.1300	6.7800	93.1300	0.00
26/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
26/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
26/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
26/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
26/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
26/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
26/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
26/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
26/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
26/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
26/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
26/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
26/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
26/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
26/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
26/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00



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26/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
26/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
26/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
26/08/2010	OTH1 On 04-November-10			Index Future	341.00	343.1540	340.9990	343.1540	3.00
26/08/2010	OTH1 On 03-February-11			Index Future	347.11	349.3050	347.1100	349.3050	0.00
26/08/2010	R157 On 04-November-10			Bond Future	7.19	127.6237	7.1900	127.6237	5,252.00
26/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	5932	6	5932	6	0.00
26/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	6148	6	6148	6	0.00
26/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1852	2	1852	2	500.00
26/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	5715	6	5715	6	0.00
26/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	15	0	15	0	0.00
26/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	418	0	418	0	0.00
26/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	10	0	10	0	0.00
26/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	12	0	12	0	0.00
26/08/2010	R157 On 03-February-11			Bond Future	7.19	129.8868	7.1940	129.8868	0.00
26/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	3492	4	3492	4	0.00
26/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	3317	3	3317	3	0.00
26/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	3670	4	3670	4	0.00
26/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	379	0	379	0	0.00
26/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	455	0	455	0	0.00
26/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	415	0	415	0	0.00
26/08/2010	R157 On 05-May-11			Bond Future	7.22	125.2575	7.2210	125.2575	0.00
26/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	3058	3	3058	3	0.00
26/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	2911	3	2911	3	0.00
26/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	3210	3	3210	3	0.00
26/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	812	1	812	1	0.00
26/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	923	1	923	1	0.00
26/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	864	1	864	1	0.00
26/08/2010	R186 On 04-November-10			Bond Future	7.95	128.0028	7.9540	128.0028	17,545.00
26/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	12603	14	12603	14	0.00
26/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	13039	14	13039	14	0.00
26/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	8236	9	8236	9	7,900.00
26/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	12167	13	12167	13	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
26/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	77	0	77	0	0.00
26/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	301	0	301	0	0.00
26/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	55	0	55	0	0.00
26/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	65	0	65	0	0.00
26/08/2010	R186 On 03-February-11			Bond Future	7.98	124.9811	7.9760	124.9811	0.00
26/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	10646	12	10646	12	0.00
26/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	11047	12	11047	12	0.00
26/08/2010	R186 On 03-February-11	7.75	Call	Bond Future	2326	0	2326	0	3,000.00
26/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	10247	11	10247	11	0.00
26/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	750	1	750	1	0.00
26/08/2010	R186 On 03-February-11	7.75	Put	Bond Future	4695	0	4695	0	0.00
26/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	637	1	637	1	0.00
26/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	691	1	691	1	0.00
26/08/2010	R186 On 05-May-11			Bond Future	8.01	127.0751	8.0120	127.0751	0.00
26/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	9036	10	9036	10	0.00
26/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	9398	10	9398	10	0.00
26/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	8677	10	8677	10	0.00
26/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	1946	2	1946	2	0.00
26/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	1733	1	1733	1	0.00
26/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	1837	2	1837	2	0.00
26/08/2010	R189 On 04-November-10			Bond Future	1.69	111.4268	1.6870	111.4268	0.00
26/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	156	0	156	0	0.00
26/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	32	0	32	0	0.00
26/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	280	0	280	0	0.00
26/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R197 On 04-November-10			Bond Future	2.74	132.6042	2.7420	132.6042	0.00
26/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	3879	4	3879	4	0.00
26/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	4496	5	4496	5	0.00
26/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	3259	3	3259	3	0.00
26/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R201 On 04-November-10			Bond Future	7.04	109.4485	7.0410	109.4485	1,464.00
26/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	5168	5	5168	5	0.00
26/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	5339	5	5339	5	0.00
26/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	4998	5	4998	5	0.00
26/08/2010	R201 On 04-November-10	7.50	Call	Bond Future	1860	2	1860	2	0.00
26/08/2010	R201 On 04-November-10	7.25	Call	Bond Future	1183	1	1183	1	140.00
26/08/2010	R201 On 04-November-10	8.00	Call	Bond Future	3464	4	3464	4	0.00
26/08/2010	R201 On 04-November-10	6.75	Call	Bond Future	304	0	304	0	420.00
26/08/2010	R201 On 04-November-10	8.00	Put	Bond Future	34	0	34	0	420.00
26/08/2010	R201 On 04-November-10	6.75	Put	Bond Future	1373	1	1373	1	0.00
26/08/2010	R201 On 04-November-10	7.50	Put	Bond Future	201	0	201	0	140.00
26/08/2010	R201 On 04-November-10	7.25	Put	Bond Future	424	0	424	0	0.00
26/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	6	0	6	0	0.00
26/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	4	0	4	0	0.00
26/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	4	0	4	0	0.00
26/08/2010	R201 On 03-February-11			Bond Future	7.03	106.9735	7.0310	106.9735	0.00
26/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	3462	4	3462	4	0.00
26/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	3611	4	3611	4	0.00
26/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	3315	3	3315	3	0.00
26/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	200	0	200	0	0.00
26/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	164	0	164	0	0.00
26/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	181	0	181	0	0.00
26/08/2010	R201 On 05-May-11			Bond Future	7.05	108.7795	7.0480	108.7795	0.00
26/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	2752	3	2752	3	0.00
26/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	2630	3	2630	3	0.00
26/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2877	3	2877	3	0.00
26/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	469	0	469	0	0.00
26/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	539	1	539	1	0.00
26/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	502	0	502	0	0.00
26/08/2010	R202 On 04-November-10			Bond Future	2.64	115.3535	2.6420	115.3535	0.00
26/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	7302	7	7302	7	0.00
26/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	8155	8	8155	8	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
26/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	6439	6	6439	6	0.00
26/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R203 On 04-November-10			Bond Future	7.70	104.2720	7.7020	104.2720	2,215.00
26/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	7878	8	7878	8	0.00
26/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	7638	8	7638	8	0.00
26/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	8118	8	8118	8	0.00
26/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	8	0	8	0	0.00
26/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	12	0	12	0	0.00
26/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	9	0	9	0	0.00
26/08/2010	R203 On 03-February-11			Bond Future	7.73	106.1343	7.7290	106.1343	0.00
26/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	4415	5	4415	5	0.00
26/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	4213	4	4213	4	0.00
26/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	4620	5	4620	5	0.00
26/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	476	0	476	0	0.00
26/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	563	1	563	1	0.00
26/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	518	0	518	0	0.00
26/08/2010	R203 On 05-May-11			Bond Future	7.78	103.7491	7.7760	103.7491	0.00
26/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	3571	4	3571	4	0.00
26/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	3746	4	3746	4	0.00
26/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	3401	4	3401	4	0.00
26/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	1304	1	1304	1	0.00
26/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1162	1	1162	1	0.00
26/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1230	1	1230	1	0.00
26/08/2010	R204 On 04-November-10			Bond Future	7.81	104.4998	7.8100	104.4998	2,466.00
26/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	8172	8	8172	8	0.00
26/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	8437	9	8437	9	0.00
26/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	7907	8	7907	8	0.00
26/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	21	0	21	0	0.00
26/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	15	0	15	0	0.00
26/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	17	0	17	0	0.00
26/08/2010	R204 On 03-February-11			Bond Future	7.84	102.3266	7.8360	102.3266	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
26/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	4522	5	4522	5	0.00
26/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	4743	5	4743	5	0.00
26/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	4304	5	4304	5	0.00
26/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	805	1	805	1	0.00
26/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	689	1	689	1	0.00
26/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	745	1	745	1	0.00
26/08/2010	R204 On 05-May-11			Bond Future	7.88	104.0418	7.8830	104.0418	0.00
26/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	4606	5	4606	5	0.00
26/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	4405	5	4405	5	0.00
26/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	4811	5	4811	5	0.00
26/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1117	1	1117	1	0.00
26/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	1254	1	1254	1	0.00
26/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1183	1	1183	1	0.00
26/08/2010	R206 On 04-November-10			Bond Future	6.92	104.0836	6.9230	104.0836	0.00
26/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	4365	4	4365	4	0.00
26/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	4500	5	4500	5	0.00
26/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	4231	4	4231	4	0.00
26/08/2010	R206 On 04-November-10	7.25	Call	Bond Future	1150	1	1150	1	150.00
26/08/2010	R206 On 04-November-10	8.00	Call	Bond Future	3020	3	3020	3	0.00
26/08/2010	R206 On 04-November-10	6.75	Call	Bond Future	342	0	342	0	450.00
26/08/2010	R206 On 04-November-10	8.00	Put	Bond Future	14	0	14	0	450.00
26/08/2010	R206 On 04-November-10	6.75	Put	Bond Future	835	1	835	1	0.00
26/08/2010	R206 On 04-November-10	7.25	Put	Bond Future	226	0	226	0	150.00
26/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	2	0	2	0	0.00
26/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	2	0	2	0	0.00
26/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
26/08/2010	R206 On 03-February-11			Bond Future	6.90	102.1596	6.8970	102.1596	0.00
26/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2978	3	2978	3	0.00
26/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2862	3	2862	3	0.00
26/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	3094	3	3094	3	0.00
26/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	104	0	104	0	0.00
26/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	127	0	127	0	0.00
26/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	115	0	115	0	0.00

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26/08/2010	R206 On 05-May-11			Bond Future	6.91	103.8876	6.9090	103.8876	0.00
26/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1892	2	1892	2	0.00
26/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1982	2	1982	2	0.00
26/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1804	2	1804	2	0.00
26/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	498	0	498	0	0.00
26/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	437	0	437	0	0.00
26/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	466	0	466	0	0.00
26/08/2010	R207 On 04-November-10			Bond Future	7.89	98.8188	7.8880	98.8188	810.00
26/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	8115	9	8115	9	0.00
26/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	7839	8	7839	8	0.00
26/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	8389	9	8389	9	0.00
26/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	23	0	23	0	0.00
26/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	34	0	34	0	0.00
26/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	29	0	29	0	0.00
26/08/2010	R207 On 03-February-11			Bond Future	7.91	96.9437	7.9130	96.9437	0.00
26/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	5557	6	5557	6	0.00
26/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	5799	6	5799	6	0.00
26/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	5318	6	5318	6	0.00
26/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	629	1	629	1	0.00
26/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	535	0	535	0	0.00
26/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	580	0	580	0	0.00
26/08/2010	R207 On 05-May-11			Bond Future	7.96	98.5667	7.9600	98.5667	0.00
26/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	4593	5	4593	5	0.00
26/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	4386	5	4386	5	0.00
26/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	4802	5	4802	5	0.00
26/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	1337	1	1337	1	0.00
26/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	1497	1	1497	1	0.00
26/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	1415	1	1415	1	0.00
26/08/2010	R208 On 04-November-10			Bond Future	7.94	93.1074	7.9390	93.1074	6,835.00
26/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	8190	9	8190	9	0.00
26/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	8477	9	8477	9	0.00
26/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	7903	9	7903	9	0.00
26/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	37	0	37	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
26/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	26	0	26	0	0.00
26/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	31	0	31	0	0.00
26/08/2010	R208 On 03-February-11			Bond Future	7.96	94.7629	7.9640	94.7629	0.00
26/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	5612	6	5612	6	0.00
26/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	5365	6	5365	6	0.00
26/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	5861	6	5861	6	0.00
26/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	631	1	631	1	0.00
26/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	740	1	740	1	0.00
26/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	683	1	683	1	0.00
26/08/2010	R208 On 05-May-11			Bond Future	8.01	92.9538	8.0060	92.9538	0.00
26/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	4656	5	4656	5	0.00
26/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	4874	5	4874	5	0.00
26/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	4442	5	4442	5	0.00
26/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	1667	1	1667	1	0.00
26/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	1489	1	1489	1	0.00
26/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	1575	1	1575	1	0.00
26/08/2010	R209 On 04-November-10			Bond Future	7.93	83.3967	7.9280	83.3967	13,494.00
26/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	9171	10	9171	10	0.00
26/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	9538	10	9538	10	0.00
26/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	8802	10	8802	10	0.00
26/08/2010	R209 On 04-November-10	8.25	Call	Bond Future	3825	5	3825	5	54.00
26/08/2010	R209 On 04-November-10	9.25	Call	Bond Future	10993	12	10993	12	0.00
26/08/2010	R209 On 04-November-10	7.75	Call	Bond Future	1258	2	1258	2	162.00
26/08/2010	R209 On 04-November-10	8.50	Call	Bond Future	5518	6	5518	6	0.00
26/08/2010	R209 On 04-November-10	8.50	Put	Bond Future	470	0	470	0	54.00
26/08/2010	R209 On 04-November-10	8.25	Put	Bond Future	921	1	921	1	0.00
26/08/2010	R209 On 04-November-10	9.25	Put	Bond Future	50	0	50	0	162.00
26/08/2010	R209 On 04-November-10	7.75	Put	Bond Future	2937	2	2937	2	0.00
26/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	125	0	125	0	0.00
26/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	93	0	93	0	0.00
26/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	108	0	108	0	0.00
26/08/2010	R209 On 03-February-11			Bond Future	7.94	84.8904	7.9440	84.8904	0.00
26/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	9500	10	9500	10	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
26/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	9836	11	9836	11	0.00
26/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	9164	10	9164	10	0.00
26/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	650	1	650	1	0.00
26/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	554	0	554	0	0.00
26/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	600	0	600	0	0.00
26/08/2010	R209 On 05-May-11			Bond Future	7.97	83.1675	7.9700	83.1675	0.00
26/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	6712	7	6712	7	0.00
26/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	7013	8	7013	8	0.00
26/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	6414	7	6414	7	0.00
26/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	2192	2	2192	2	0.00
26/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	1955	2	1955	2	0.00
26/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	2070	2	2070	2	0.00
26/08/2010	R209 On 04-August-11			Bond Future	8.01	84.4238	8.0070	84.4238	0.00
26/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	7168	8	7168	8	0.00
26/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	7456	8	7456	8	0.00
26/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	6882	8	6882	8	0.00
26/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	16724	18	16724	18	0.00
26/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	738	1	738	1	1,000.00
26/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	3006	3	3006	3	0.00
26/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	2746	2	2746	2	0.00
26/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	2873	3	2873	3	1,000.00
26/08/2010	R210 On 04-November-10			Bond Future	2.76	98.9174	2.7610	98.9174	0.00
26/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	4471	5	4471	5	0.00
26/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	3827	5	3827	5	0.00
26/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	5110	6	5110	6	0.00
26/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R211 On 04-November-10			Bond Future	2.66	99.7944	2.6580	99.7944	0.00
26/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	521	1	521	1	0.00
26/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	802	1	802	1	0.00
26/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	238	0	238	0	0.00
26/08/2010	R211 On 04-November-10	2.70	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
26/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R212 On 04-November-10			Bond Future	2.81	100.0447	2.8140	100.0447	0.00
26/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	1756	2	1756	2	0.00
26/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	2221	2	2221	2	0.00
26/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	1287	1	1287	1	0.00
26/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
26/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
26/08/2010	TRT1 On 04-November-10			Index Future	341.14	342.7000	341.1440	342.7000	100.00
26/08/2010	TRT1 On 03-February-11			Index Future	347.26	348.8430	347.2570	348.8430	0.00
27/08/2010	AL7T On 04-November-10			Index Future	373.11	373.3110	373.1070	373.3110	38.00
27/08/2010	ALBI On 04-November-10			Index Future	344.68	344.5720	344.6830	344.5720	1,261.00
27/08/2010	ALBI On 03-February-11			Index Future	350.53	350.4190	350.5300	350.4190	0.00
27/08/2010	CRD1 On 04-November-10			Index Future	150.40	150.3880	150.3980	150.3880	2.00
27/08/2010	CRD1 On 03-February-11			Index Future	153.09	153.0830	153.0920	153.0830	0.00
27/08/2010	GOVI On 04-November-10			GOVI	345.27	345.1650	345.2740	345.1650	169.00
27/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	162740	16	162740	16	0.00
27/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	162840	16	162840	16	0.00
27/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	162640	16	162640	16	0.00
27/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
27/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
27/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
27/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/08/2010	ILBI On 04-November-10			Index Future	401.90	398.0850	401.8950	398.0850	507.00
27/08/2010	ILBI On 03-February-11			Index Future	408.62	404.7470	408.6220	404.7470	0.00
27/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
27/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
27/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	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
27/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.18	93.8000	6.1800	93.8000	1,000.00
27/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.14	93.8500	6.1400	93.8500	0.00
27/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.03	93.9600	6.0300	93.9600	0.00
27/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.96	94.0200	5.9600	94.0200	0.00
27/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.94	94.0400	5.9400	94.0400	0.00
27/08/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.94	94.0300	5.9400	94.0300	0.00
27/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.95	94.0100	5.9500	94.0100	5,500.00
27/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.07	93.9200	6.0700	93.9200	4,500.00
27/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.16	93.8300	6.1600	93.8300	6,000.00
27/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.35	93.6400	6.3500	93.6400	5,000.00
27/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.58	93.4100	6.5800	93.4100	0.00
27/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.77	93.2200	6.7700	93.2200	0.00
27/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
27/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
27/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
27/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
27/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
27/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
27/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
27/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
27/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
27/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
27/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
27/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
27/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
27/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
27/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
27/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
27/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
27/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
27/08/2010	OTH1 On 04-November-10			Index Future	341.12	340.9990	341.1150	340.9990	3.00
27/08/2010	OTH1 On 03-February-11			Index Future	347.23	347.1100	347.2260	347.1100	0.00
27/08/2010	R157 On 04-November-10			Bond Future	7.19	127.4745	7.1890	127.4745	5,252.00
27/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	5936	6	5936	6	0.00
27/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	6152	6	6152	6	0.00
27/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	5719	6	5719	6	0.00
27/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1849	2	1849	2	500.00
27/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	14	0	14	0	0.00
27/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	410	0	410	0	0.00
27/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	9	0	9	0	0.00
27/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	12	0	12	0	0.00
27/08/2010	R157 On 03-February-11			Bond Future	7.19	129.7405	7.1940	129.7405	0.00
27/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	3489	3	3489	3	0.00
27/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	3314	3	3314	3	0.00
27/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	3667	4	3667	4	0.00
27/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	376	0	376	0	0.00
27/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	452	0	452	0	0.00
27/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	412	0	412	0	0.00
27/08/2010	R157 On 05-May-11			Bond Future	7.22	125.1064	7.2210	125.1064	0.00
27/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	3055	3	3055	3	0.00
27/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	2908	3	2908	3	0.00
27/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	3207	3	3207	3	0.00
27/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	809	1	809	1	0.00
27/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	920	1	920	1	0.00
27/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	861	1	861	1	0.00
27/08/2010	R186 On 04-November-10			Bond Future	7.95	126.9286	7.9540	126.9286	17,545.00
27/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	12601	13	12601	13	0.00
27/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	13037	13	13037	13	0.00
27/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	12164	12	12164	12	0.00
27/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	8228	8	8228	8	7,900.00
27/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	74	0	74	0	0.00
27/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	293	0	293	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
27/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	53	0	53	0	0.00
27/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	63	0	63	0	0.00
27/08/2010	R186 On 03-February-11			Bond Future	7.98	123.8884	7.9760	123.8884	0.00
27/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	10639	11	10639	11	0.00
27/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	11040	11	11040	11	0.00
27/08/2010	R186 On 03-February-11	7.75	Call	Bond Future	2316	2	2316	2	3,000.00
27/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	10240	10	10240	10	0.00
27/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	743	1	743	1	0.00
27/08/2010	R186 On 03-February-11	7.75	Put	Bond Future	4685	5	4685	5	0.00
27/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	630	1	630	1	0.00
27/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	684	1	684	1	0.00
27/08/2010	R186 On 05-May-11			Bond Future	8.01	125.9668	8.0120	125.9668	0.00
27/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	9028	9	9028	9	0.00
27/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	9391	9	9391	9	0.00
27/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	8670	9	8670	9	0.00
27/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	1939	2	1939	2	0.00
27/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	1726	2	1726	2	0.00
27/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	1829	2	1829	2	0.00
27/08/2010	R189 On 04-November-10			Bond Future	1.67	111.3298	1.6680	111.3298	0.00
27/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	204	0	204	0	0.00
27/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	80	0	80	0	0.00
27/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	328	0	328	0	0.00
27/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R197 On 04-November-10			Bond Future	2.61	132.4629	2.6120	132.4629	0.00
27/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	5560	4	5560	4	0.00
27/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	6177	4	6177	4	0.00
27/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	4940	3	4940	3	0.00
27/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R201 On 04-November-10			Bond Future	7.05	109.3718	7.0510	109.3718	1,464.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	5132	5	5132	5	0.00
27/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	5302	5	5302	5	0.00
27/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	4961	5	4961	5	0.00
27/08/2010	R201 On 04-November-10	7.25	Call	Bond Future	1154	1	1154	1	140.00
27/08/2010	R201 On 04-November-10	8.00	Call	Bond Future	3428	3	3428	3	0.00
27/08/2010	R201 On 04-November-10	6.75	Call	Bond Future	289	0	289	0	420.00
27/08/2010	R201 On 04-November-10	7.50	Call	Bond Future	1826	2	1826	2	0.00
27/08/2010	R201 On 04-November-10	7.50	Put	Bond Future	204	0	204	0	140.00
27/08/2010	R201 On 04-November-10	7.25	Put	Bond Future	431	0	431	0	0.00
27/08/2010	R201 On 04-November-10	8.00	Put	Bond Future	35	0	35	0	420.00
27/08/2010	R201 On 04-November-10	6.75	Put	Bond Future	1394	1	1394	1	0.00
27/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	5	0	5	0	0.00
27/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	3	0	3	0	0.00
27/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	4	0	4	0	0.00
27/08/2010	R201 On 03-February-11			Bond Future	7.04	106.8941	7.0420	106.8941	0.00
27/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	3427	3	3427	3	0.00
27/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	3576	4	3576	4	0.00
27/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	3280	3	3280	3	0.00
27/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	203	0	203	0	0.00
27/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	167	0	167	0	0.00
27/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	184	0	184	0	0.00
27/08/2010	R201 On 05-May-11			Bond Future	7.06	108.7016	7.0600	108.7016	0.00
27/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	2721	3	2721	3	0.00
27/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	2599	3	2599	3	0.00
27/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2845	3	2845	3	0.00
27/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	476	0	476	0	0.00
27/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	547	1	547	1	0.00
27/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	510	1	510	1	0.00
27/08/2010	R202 On 04-November-10			Bond Future	2.54	115.3535	2.5430	115.3535	0.00
27/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	9167	7	9167	7	0.00
27/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	10021	8	10021	8	0.00
27/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	8305	6	8305	6	0.00
27/08/2010	R202 On 04-November-10	3.00	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
27/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R203 On 04-November-10			Bond Future	7.69	104.1116	7.6910	104.1116	2,215.00
27/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	7936	8	7936	8	0.00
27/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	8176	8	8176	8	0.00
27/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	7696	8	7696	8	0.00
27/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	11	0	11	0	0.00
27/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	7	0	7	0	0.00
27/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	9	0	9	0	0.00
27/08/2010	R203 On 03-February-11			Bond Future	7.72	105.9684	7.7180	105.9684	0.00
27/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	4457	4	4457	4	0.00
27/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	4254	4	4254	4	0.00
27/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	4663	5	4663	5	0.00
27/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	462	0	462	0	0.00
27/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	547	1	547	1	0.00
27/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	503	1	503	1	0.00
27/08/2010	R203 On 05-May-11			Bond Future	7.76	103.5786	7.7640	103.5786	0.00
27/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	3608	4	3608	4	0.00
27/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	3783	4	3783	4	0.00
27/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	3436	3	3436	3	0.00
27/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	1279	1	1279	1	0.00
27/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1139	1	1139	1	0.00
27/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1207	1	1207	1	0.00
27/08/2010	R204 On 04-November-10			Bond Future	7.80	104.1947	7.8000	104.1947	2,466.00
27/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	8230	8	8230	8	0.00
27/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	7965	8	7965	8	0.00
27/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	8495	8	8495	8	0.00
27/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	13	0	13	0	0.00
27/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	20	0	20	0	0.00
27/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	16	0	16	0	0.00
27/08/2010	R204 On 03-February-11			Bond Future	7.83	102.0114	7.8250	102.0114	0.00
27/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	4566	5	4566	5	0.00
27/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	4788	5	4788	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
27/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	4348	4	4348	4	0.00
27/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	785	1	785	1	0.00
27/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	670	1	670	1	0.00
27/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	725	1	725	1	0.00
27/08/2010	R204 On 05-May-11			Bond Future	7.87	103.7236	7.8710	103.7236	0.00
27/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	4651	5	4651	5	0.00
27/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	4449	4	4449	4	0.00
27/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	4856	5	4856	5	0.00
27/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1094	1	1094	1	0.00
27/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	1230	1	1230	1	0.00
27/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1160	1	1160	1	0.00
27/08/2010	R206 On 04-November-10			Bond Future	6.92	103.9926	6.9230	103.9926	0.00
27/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	4365	4	4365	4	0.00
27/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	4500	5	4500	5	0.00
27/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	4231	4	4231	4	0.00
27/08/2010	R206 On 04-November-10	7.25	Call	Bond Future	1147	1	1147	1	150.00
27/08/2010	R206 On 04-November-10	6.75	Call	Bond Future	338	0	338	0	450.00
27/08/2010	R206 On 04-November-10	8.00	Call	Bond Future	3020	3	3020	3	0.00
27/08/2010	R206 On 04-November-10	8.00	Put	Bond Future	14	0	14	0	450.00
27/08/2010	R206 On 04-November-10	6.75	Put	Bond Future	831	1	831	1	0.00
27/08/2010	R206 On 04-November-10	7.25	Put	Bond Future	223	0	223	0	150.00
27/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	2	0	2	0	0.00
27/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	2	0	2	0	0.00
27/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
27/08/2010	R206 On 03-February-11			Bond Future	6.90	102.0671	6.8970	102.0671	0.00
27/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2977	3	2977	3	0.00
27/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2861	3	2861	3	0.00
27/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	3093	3	3093	3	0.00
27/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	103	0	103	0	0.00
27/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	126	0	126	0	0.00
27/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	114	0	114	0	0.00
27/08/2010	R206 On 05-May-11			Bond Future	6.91	103.7926	6.9090	103.7926	0.00
27/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1890	2	1890	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
27/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1980	2	1980	2	0.00
27/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1802	2	1802	2	0.00
27/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	496	0	496	0	0.00
27/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	435	0	435	0	0.00
27/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	464	0	464	0	0.00
27/08/2010	R207 On 04-November-10			Bond Future	7.88	98.1756	7.8770	98.1756	810.00
27/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	8181	8	8181	8	0.00
27/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	8456	8	8456	8	0.00
27/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	7905	8	7905	8	0.00
27/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	31	0	31	0	0.00
27/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	21	0	21	0	0.00
27/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	26	0	26	0	0.00
27/08/2010	R207 On 03-February-11			Bond Future	7.90	96.2827	7.9020	96.2827	0.00
27/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	5608	6	5608	6	0.00
27/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	5851	6	5851	6	0.00
27/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	5368	5	5368	5	0.00
27/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	611	1	611	1	0.00
27/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	519	1	519	1	0.00
27/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	563	1	563	1	0.00
27/08/2010	R207 On 05-May-11			Bond Future	7.95	97.8963	7.9480	97.8963	0.00
27/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	4638	5	4638	5	0.00
27/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	4430	4	4430	4	0.00
27/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	4849	5	4849	5	0.00
27/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	1311	1	1311	1	0.00
27/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	1468	1	1468	1	0.00
27/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	1388	1	1388	1	0.00
27/08/2010	R208 On 04-November-10			Bond Future	7.93	92.4235	7.9280	92.4235	6,835.00
27/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	8260	8	8260	8	0.00
27/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	7972	8	7972	8	0.00
27/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	8548	8	8548	8	0.00
27/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	24	0	24	0	0.00
27/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	33	0	33	0	0.00
27/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	28	0	28	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
27/08/2010	R208 On 03-February-11			Bond Future	7.95	94.0775	7.9530	94.0775	0.00
27/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	5664	6	5664	6	0.00
27/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	5416	5	5416	5	0.00
27/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	5915	6	5915	6	0.00
27/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	613	1	613	1	0.00
27/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	719	1	719	1	0.00
27/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	664	1	664	1	0.00
27/08/2010	R208 On 05-May-11			Bond Future	8.00	92.2556	7.9950	92.2556	0.00
27/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	4699	5	4699	5	0.00
27/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	4918	5	4918	5	0.00
27/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	4484	4	4484	4	0.00
27/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	1639	2	1639	2	0.00
27/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	1463	1	1463	1	0.00
27/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	1548	2	1548	2	0.00
27/08/2010	R209 On 04-November-10			Bond Future	7.92	82.4507	7.9180	82.4507	23,994.00
27/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	9256	9	9256	9	0.00
27/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	9624	10	9624	10	0.00
27/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	8886	9	8886	9	0.00
27/08/2010	R209 On 04-November-10	8.50	Call	Bond Future	5587	6	5587	6	0.00
27/08/2010	R209 On 04-November-10	8.25	Call	Bond Future	3881	4	3881	4	54.00
27/08/2010	R209 On 04-November-10	9.25	Call	Bond Future	11082	11	11082	11	0.00
27/08/2010	R209 On 04-November-10	7.75	Call	Bond Future	1280	1	1280	1	162.00
27/08/2010	R209 On 04-November-10	9.25	Put	Bond Future	46	0	46	0	162.00
27/08/2010	R209 On 04-November-10	7.75	Put	Bond Future	2866	3	2866	3	0.00
27/08/2010	R209 On 04-November-10	8.50	Put	Bond Future	446	0	446	0	54.00
27/08/2010	R209 On 04-November-10	8.25	Put	Bond Future	884	1	884	1	0.00
27/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	117	0	117	0	0.00
27/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	86	0	86	0	0.00
27/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	101	0	101	0	0.00
27/08/2010	R209 On 03-February-11			Bond Future	7.93	83.9210	7.9330	83.9210	0.00
27/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	9583	10	9583	10	0.00
27/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	9920	10	9920	10	0.00
27/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	9246	9	9246	9	0.00

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27/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	630	1	630	1	0.00
27/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	536	1	536	1	0.00
27/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	582	1	582	1	0.00
27/08/2010	R209 On 05-May-11			Bond Future	7.96	82.1767	7.9590	82.1767	0.00
27/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	6776	7	6776	7	0.00
27/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	7079	7	7079	7	0.00
27/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	6477	6	6477	6	0.00
27/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	2154	2	2154	2	0.00
27/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	1920	2	1920	2	0.00
27/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	2033	2	2033	2	0.00
27/08/2010	R209 On 04-August-11			Bond Future	8.03	83.4695	8.0280	83.4695	0.00
27/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	7035	7	7035	7	0.00
27/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	7321	7	7321	7	0.00
27/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	6751	7	6751	7	0.00
27/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	16549	17	16549	17	0.00
27/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	753	1	753	1	1,000.00
27/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	3066	3	3066	3	0.00
27/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	2801	3	2801	3	0.00
27/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	2931	3	2931	3	1,000.00
27/08/2010	R210 On 04-November-10			Bond Future	2.65	98.0726	2.6510	98.0726	0.00
27/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	5976	4	5976	4	0.00
27/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	5332	4	5332	4	0.00
27/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	6614	5	6614	5	0.00
27/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R211 On 04-November-10			Bond Future	2.57	99.7830	2.5700	99.7830	0.00
27/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	1021	1	1021	1	0.00
27/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	1303	1	1303	1	0.00
27/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	739	0	739	0	0.00
27/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R211 On 04-November-10	2.75	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
27/08/2010	R212 On 04-November-10			Bond Future	2.64	100.1400	2.6440	100.1400	0.00
27/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	3392	2	3392	2	0.00
27/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	3858	2	3858	2	0.00
27/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	2923	1	2923	1	0.00
27/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
27/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
27/08/2010	TRT1 On 04-November-10			Index Future	341.25	341.1440	341.2520	341.1440	100.00
27/08/2010	TRT1 On 03-February-11			Index Future	347.37	347.2570	347.3660	347.2570	0.00
30/08/2010	AL7T On 04-November-10			Index Future	372.04	373.1070	372.0380	373.1070	38.00
30/08/2010	ALBI On 04-November-10			Index Future	343.14	344.6830	343.1390	344.6830	1,261.00
30/08/2010	ALBI On 03-February-11			Index Future	348.96	350.5300	348.9570	350.5300	0.00
30/08/2010	CRD1 On 04-November-10			Index Future	150.42	150.3980	150.4180	150.3980	2.00
30/08/2010	CRD1 On 03-February-11			Index Future	153.11	153.0920	153.1120	153.0920	0.00
30/08/2010	GOVI On 04-November-10			GOVI	343.80	345.2740	343.8000	345.2740	159.00
30/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	148000	16	148000	16	0.00
30/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	147900	16	147900	16	0.00
30/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	148100	16	148100	16	0.00
30/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
30/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
30/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
30/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/08/2010	ILBI On 04-November-10			Index Future	401.77	401.8950	401.7660	401.8950	507.00
30/08/2010	ILBI On 03-February-11			Index Future	408.49	408.6220	408.4940	408.6220	0.00
30/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
30/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
30/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	1,000.00
30/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	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
30/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.03	93.9700	6.0300	93.9700	0.00
30/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.96	94.0400	5.9600	94.0400	0.00
30/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.94	94.0600	5.9400	94.0600	0.00
30/08/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.94	94.0600	5.9400	94.0600	0.00
30/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.95	94.0500	5.9500	94.0500	5,500.00
30/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.07	93.9300	6.0700	93.9300	4,500.00
30/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	6,000.00
30/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	5,000.00
30/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
30/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
30/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
30/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
30/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
30/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
30/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
30/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
30/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
30/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
30/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
30/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
30/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
30/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
30/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
30/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
30/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
30/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
30/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
30/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
30/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
30/08/2010	OTH1 On 04-November-10			Index Future	339.19	341.1150	339.1940	341.1150	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	OTH1 On 03-February-11			Index Future	345.27	347.2260	345.2690	347.2260	0.00
30/08/2010	R157 On 04-November-10			Bond Future	7.25	127.4791	7.2520	127.4791	5,252.00
30/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	5645	6	5645	6	0.00
30/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	5861	6	5861	6	0.00
30/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1623	2	1623	2	500.00
30/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	5428	6	5428	6	0.00
30/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	16	0	16	0	0.00
30/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	477	0	477	0	0.00
30/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	11	0	11	0	0.00
30/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	14	0	14	0	0.00
30/08/2010	R157 On 03-February-11			Bond Future	7.26	129.7405	7.2610	129.7405	0.00
30/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	3244	3	3244	3	0.00
30/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	3418	4	3418	4	0.00
30/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	3073	3	3073	3	0.00
30/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	507	0	507	0	0.00
30/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	424	0	424	0	0.00
30/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	464	0	464	0	0.00
30/08/2010	R157 On 05-May-11			Bond Future	7.29	125.1064	7.2930	125.1064	0.00
30/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	2839	3	2839	3	0.00
30/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2986	3	2986	3	0.00
30/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	2696	3	2696	3	0.00
30/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1009	1	1009	1	0.00
30/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	889	1	889	1	0.00
30/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	947	1	947	1	0.00
30/08/2010	R186 On 04-November-10			Bond Future	8.06	126.9286	8.0560	126.9286	17,545.00
30/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	11560	13	11560	13	0.00
30/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	11993	13	11993	13	0.00
30/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	7256	8	7256	8	7,900.00
30/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	11126	12	11126	12	0.00
30/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	96	0	96	0	0.00
30/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	382	0	382	0	0.00
30/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	70	0	70	0	0.00
30/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	82	0	82	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
30/08/2010	R186 On 03-February-11			Bond Future	8.08	123.8884	8.0800	123.8884	0.00
30/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	9706	11	9706	11	0.00
30/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	10097	11	10097	11	0.00
30/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	9317	10	9317	10	0.00
30/08/2010	R186 On 03-February-11	7.75	Call	Bond Future	1883	2	1883	2	3,000.00
30/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	889	1	889	1	0.00
30/08/2010	R186 On 03-February-11	7.75	Put	Bond Future	5321	5	5321	5	0.00
30/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	756	1	756	1	0.00
30/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	820	1	820	1	0.00
30/08/2010	R186 On 05-May-11			Bond Future	8.12	125.9668	8.1200	125.9668	0.00
30/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	8200	9	8200	9	0.00
30/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	7855	9	7855	9	0.00
30/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	8549	9	8549	9	0.00
30/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	1978	2	1978	2	0.00
30/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	2217	2	2217	2	0.00
30/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	2095	2	2095	2	0.00
30/08/2010	R189 On 04-November-10			Bond Future	1.68	111.3770	1.6780	111.3770	0.00
30/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	179	0	179	0	0.00
30/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	303	0	303	0	0.00
30/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	55	0	55	0	0.00
30/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R197 On 04-November-10			Bond Future	2.61	134.1441	2.6140	134.1441	0.00
30/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	5534	6	5534	6	0.00
30/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	4914	5	4914	5	0.00
30/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	6151	6	6151	6	0.00
30/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R201 On 04-November-10			Bond Future	7.09	109.3353	7.0930	109.3353	1,464.00
30/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	4979	5	4979	5	0.00
30/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	5149	5	5149	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
30/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	4808	5	4808	5	0.00
30/08/2010	R201 On 04-November-10	7.50	Call	Bond Future	1692	2	1692	2	0.00
30/08/2010	R201 On 04-November-10	7.25	Call	Bond Future	1041	1	1041	1	140.00
30/08/2010	R201 On 04-November-10	8.00	Call	Bond Future	3278	3	3278	3	0.00
30/08/2010	R201 On 04-November-10	6.75	Call	Bond Future	238	0	238	0	420.00
30/08/2010	R201 On 04-November-10	8.00	Put	Bond Future	38	0	38	0	420.00
30/08/2010	R201 On 04-November-10	6.75	Put	Bond Future	1496	1	1496	1	0.00
30/08/2010	R201 On 04-November-10	7.50	Put	Bond Future	223	0	223	0	140.00
30/08/2010	R201 On 04-November-10	7.25	Put	Bond Future	471	0	471	0	0.00
30/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	5	0	5	0	0.00
30/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	3	0	3	0	0.00
30/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	5	0	5	0	0.00
30/08/2010	R201 On 03-February-11			Bond Future	7.09	106.8561	7.0870	106.8561	0.00
30/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	3286	3	3286	3	0.00
30/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	3141	3	3141	3	0.00
30/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	3433	4	3433	4	0.00
30/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	179	0	179	0	0.00
30/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	219	0	219	0	0.00
30/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	198	0	198	0	0.00
30/08/2010	R201 On 05-May-11			Bond Future	7.11	108.6626	7.1090	108.6626	0.00
30/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	2596	3	2596	3	0.00
30/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2718	3	2718	3	0.00
30/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	2477	3	2477	3	0.00
30/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	583	1	583	1	0.00
30/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	508	0	508	0	0.00
30/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	544	1	544	1	0.00
30/08/2010	R202 On 04-November-10			Bond Future	2.54	117.2191	2.5440	117.2191	0.00
30/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	9148	9	9148	9	0.00
30/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	8286	8	8286	8	0.00
30/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	10002	10	10002	10	0.00
30/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2010	R203 On 04-November-10			Bond Future	7.76	104.1703	7.7640	104.1703	2,215.00
30/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	7549	8	7549	8	0.00
30/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	7309	8	7309	8	0.00
30/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	7788	8	7788	8	0.00
30/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	9	0	9	0	0.00
30/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	13	0	13	0	0.00
30/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	11	0	11	0	0.00
30/08/2010	R203 On 03-February-11			Bond Future	7.79	106.0254	7.7940	106.0254	0.00
30/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	4131	4	4131	4	0.00
30/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	4332	5	4332	5	0.00
30/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	3933	4	3933	4	0.00
30/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	619	1	619	1	0.00
30/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	524	0	524	0	0.00
30/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	570	1	570	1	0.00
30/08/2010	R203 On 05-May-11			Bond Future	7.84	103.6387	7.8440	103.6387	0.00
30/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	3330	4	3330	4	0.00
30/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	3164	3	3164	3	0.00
30/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	3499	4	3499	4	0.00
30/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1255	1	1255	1	0.00
30/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	1407	1	1407	1	0.00
30/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1329	1	1329	1	0.00
30/08/2010	R204 On 04-November-10			Bond Future	7.86	104.2544	7.8610	104.2544	2,466.00
30/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	7868	8	7868	8	0.00
30/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	8133	8	8133	8	0.00
30/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	7603	8	7603	8	0.00
30/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	21	0	21	0	0.00
30/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	15	0	15	0	0.00
30/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	17	0	17	0	0.00
30/08/2010	R204 On 03-February-11			Bond Future	7.89	102.0755	7.8890	102.0755	0.00
30/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	4266	5	4266	5	0.00
30/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	4053	4	4053	4	0.00
30/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	4483	5	4483	5	0.00
30/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	737	1	737	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
30/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	863	1	863	1	0.00
30/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	797	1	797	1	0.00
30/08/2010	R204 On 05-May-11			Bond Future	7.94	103.7917	7.9380	103.7917	0.00
30/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	4368	5	4368	5	0.00
30/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	4569	5	4569	5	0.00
30/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	4171	4	4171	4	0.00
30/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	1331	1	1331	1	0.00
30/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1186	1	1186	1	0.00
30/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1256	1	1256	1	0.00
30/08/2010	R206 On 04-November-10			Bond Future	6.97	103.9926	6.9650	103.9926	0.00
30/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	4246	4	4246	4	0.00
30/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	4380	5	4380	5	0.00
30/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	4112	4	4112	4	0.00
30/08/2010	R206 On 04-November-10	7.25	Call	Bond Future	1049	1	1049	1	150.00
30/08/2010	R206 On 04-November-10	8.00	Call	Bond Future	2901	3	2901	3	0.00
30/08/2010	R206 On 04-November-10	6.75	Call	Bond Future	286	0	286	0	450.00
30/08/2010	R206 On 04-November-10	8.00	Put	Bond Future	15	0	15	0	450.00
30/08/2010	R206 On 04-November-10	6.75	Put	Bond Future	899	1	899	1	0.00
30/08/2010	R206 On 04-November-10	7.25	Put	Bond Future	244	0	244	0	150.00
30/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	2	0	2	0	0.00
30/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	1	0	1	0	0.00
30/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
30/08/2010	R206 On 03-February-11			Bond Future	6.94	102.0671	6.9430	102.0671	0.00
30/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2864	3	2864	3	0.00
30/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2980	3	2980	3	0.00
30/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2749	3	2749	3	0.00
30/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	135	0	135	0	0.00
30/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	111	0	111	0	0.00
30/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	122	0	122	0	0.00
30/08/2010	R206 On 05-May-11			Bond Future	6.96	103.7926	6.9600	103.7926	0.00
30/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1797	2	1797	2	0.00
30/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1711	2	1711	2	0.00
30/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1885	2	1885	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
30/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	464	0	464	0	0.00
30/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	529	0	529	0	0.00
30/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	495	0	495	0	0.00
30/08/2010	R207 On 04-November-10			Bond Future	7.95	98.2447	7.9490	98.2447	810.00
30/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	7734	8	7734	8	0.00
30/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	7459	8	7459	8	0.00
30/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	8008	8	8008	8	0.00
30/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	24	0	24	0	0.00
30/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	36	0	36	0	0.00
30/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	30	0	30	0	0.00
30/08/2010	R207 On 03-February-11			Bond Future	7.98	96.3504	7.9760	96.3504	0.00
30/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	5224	6	5224	6	0.00
30/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	4989	5	4989	5	0.00
30/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	5461	6	5461	6	0.00
30/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	584	1	584	1	0.00
30/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	686	1	686	1	0.00
30/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	633	1	633	1	0.00
30/08/2010	R207 On 05-May-11			Bond Future	8.03	97.9685	8.0250	97.9685	0.00
30/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	4307	5	4307	5	0.00
30/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	4511	5	4511	5	0.00
30/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	4106	4	4106	4	0.00
30/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	1606	1	1606	1	0.00
30/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	1435	1	1435	1	0.00
30/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	1519	1	1519	1	0.00
30/08/2010	R208 On 04-November-10			Bond Future	8.01	92.4963	8.0100	92.4963	6,835.00
30/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	7726	8	7726	8	0.00
30/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	8013	9	8013	9	0.00
30/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	7440	8	7440	8	0.00
30/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	42	0	42	0	0.00
30/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	29	0	29	0	0.00
30/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	34	0	34	0	0.00
30/08/2010	R208 On 03-February-11			Bond Future	8.04	94.1490	8.0380	94.1490	0.00
30/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	5209	6	5209	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
30/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	5453	6	5453	6	0.00
30/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	4968	5	4968	5	0.00
30/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	822	1	822	1	0.00
30/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	702	1	702	1	0.00
30/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	760	1	760	1	0.00
30/08/2010	R208 On 05-May-11			Bond Future	8.08	92.3258	8.0830	92.3258	0.00
30/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	4308	5	4308	5	0.00
30/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	4101	4	4101	4	0.00
30/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	4519	5	4519	5	0.00
30/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	1623	1	1623	1	0.00
30/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	1815	2	1815	2	0.00
30/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	1717	2	1717	2	0.00
30/08/2010	R209 On 04-November-10			Bond Future	8.02	82.5436	8.0190	82.5436	23,994.00
30/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	8357	9	8357	9	0.00
30/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	8721	10	8721	10	0.00
30/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	7993	9	7993	9	0.00
30/08/2010	R209 On 04-November-10	8.25	Call	Bond Future	3187	4	3187	4	54.00
30/08/2010	R209 On 04-November-10	9.25	Call	Bond Future	10166	11	10166	11	0.00
30/08/2010	R209 On 04-November-10	7.75	Call	Bond Future	917	1	917	1	162.00
30/08/2010	R209 On 04-November-10	8.50	Call	Bond Future	4787	6	4787	6	0.00
30/08/2010	R209 On 04-November-10	8.50	Put	Bond Future	577	0	577	0	54.00
30/08/2010	R209 On 04-November-10	8.25	Put	Bond Future	1120	1	1120	1	0.00
30/08/2010	R209 On 04-November-10	9.25	Put	Bond Future	60	0	60	0	162.00
30/08/2010	R209 On 04-November-10	7.75	Put	Bond Future	3434	3	3434	3	0.00
30/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	154	0	154	0	0.00
30/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	114	0	114	0	0.00
30/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	132	0	132	0	0.00
30/08/2010	R209 On 03-February-11			Bond Future	8.04	84.0227	8.0370	84.0227	0.00
30/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	8743	10	8743	10	0.00
30/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	9072	10	9072	10	0.00
30/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	8414	9	8414	9	0.00
30/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	752	1	752	1	0.00
30/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	642	1	642	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
30/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	695	1	695	1	0.00
30/08/2010	R209 On 05-May-11			Bond Future	8.07	82.2777	8.0650	82.2777	0.00
30/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	6090	7	6090	7	0.00
30/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	6379	7	6379	7	0.00
30/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	5804	6	5804	6	0.00
30/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	2446	2	2446	2	0.00
30/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	2185	2	2185	2	0.00
30/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	2312	2	2312	2	0.00
30/08/2010	R209 On 04-August-11			Bond Future	8.12	83.2789	8.1160	83.2789	0.00
30/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	6500	7	6500	7	0.00
30/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	6776	7	6776	7	0.00
30/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	6226	7	6226	7	0.00
30/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	15829	17	15829	17	0.00
30/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	824	1	824	1	1,000.00
30/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	3332	3	3332	3	0.00
30/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	3047	3	3047	3	0.00
30/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	3187	3	3187	3	1,000.00
30/08/2010	R210 On 04-November-10			Bond Future	2.63	99.5774	2.6320	99.5774	0.00
30/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	6238	6	6238	6	0.00
30/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	6877	7	6877	7	0.00
30/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	5594	5	5594	5	0.00
30/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R211 On 04-November-10			Bond Future	2.57	100.2838	2.5730	100.2838	0.00
30/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	1004	1	1004	1	0.00
30/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	722	1	722	1	0.00
30/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	1286	1	1286	1	0.00
30/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R212 On 04-November-10			Bond Future	2.65	101.7763	2.6460	101.7763	0.00
30/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	3372	3	3372	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
30/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	3838	4	3838	4	0.00
30/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	2904	3	2904	3	0.00
30/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
30/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
30/08/2010	TRT1 On 04-November-10			Index Future	339.79	341.2520	339.7940	341.2520	100.00
30/08/2010	TRT1 On 03-February-11			Index Future	345.88	347.3660	345.8800	347.3660	0.00
31/08/2010	AL7T On 04-November-10			Index Future	371.88	372.0380	371.8840	372.0380	38.00
31/08/2010	ALBI On 04-November-10			Index Future	342.79	343.1390	342.7900	343.1390	1,261.00
31/08/2010	ALBI On 03-February-11			Index Future	348.60	348.9570	348.6010	348.9570	0.00
31/08/2010	CRD1 On 04-November-10			Index Future	150.39	150.4180	150.3850	150.4180	2.00
31/08/2010	CRD1 On 03-February-11			Index Future	153.08	153.1120	153.0770	153.1120	0.00
31/08/2010	GOVI On 04-November-10			GOVI	343.48	343.8000	343.4830	343.8000	159.00
31/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	144830	15	144830	15	0.00
31/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	144930	15	144930	15	0.00
31/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	144730	15	144730	15	0.00
31/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
31/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
31/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
31/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/08/2010	ILBI On 04-November-10			Index Future	401.54	401.7660	401.5430	401.7660	507.00
31/08/2010	ILBI On 03-February-11			Index Future	408.27	408.4940	408.2690	408.4940	0.00
31/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
31/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
31/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
31/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	1,000.00
31/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.15	93.8600	6.1460	93.8600	0.00
31/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.12	93.9700	6.1240	93.9700	0.00
31/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.02	94.0400	6.0150	94.0400	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
31/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.99	94.0600	5.9920	94.0600	0.00
31/08/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.98	94.0600	5.9810	94.0600	0.00
31/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.99	94.0500	5.9860	94.0500	5,500.00
31/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.10	93.9300	6.0950	93.9300	4,500.00
31/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.20	93.8400	6.2040	93.8400	6,000.00
31/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.39	93.6500	6.3870	93.6500	5,000.00
31/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.61	93.4200	6.6060	93.4200	0.00
31/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
31/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
31/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
31/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
31/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
31/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
31/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
31/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
31/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
31/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
31/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
31/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
31/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
31/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
31/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
31/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
31/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
31/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
31/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
31/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
31/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
31/08/2010	OTH1 On 04-November-10			Index Future	338.68	339.1940	338.6750	339.1940	3.00
31/08/2010	OTH1 On 03-February-11			Index Future	344.74	345.2690	344.7390	345.2690	0.00
31/08/2010	R157 On 04-November-10			Bond Future	7.25	127.1860	7.2520	127.1860	5,192.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	5639	6	5639	6	0.00
31/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	5856	6	5856	6	0.00
31/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	1567	2	1567	2	500.00
31/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	5422	5	5422	5	0.00
31/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	10	0	10	0	0.00
31/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	421	0	421	0	0.00
31/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	6	0	6	0	0.00
31/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	8	0	8	0	0.00
31/08/2010	R157 On 03-February-11			Bond Future	7.26	129.4443	7.2610	129.4443	0.00
31/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	3307	3	3307	3	0.00
31/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	3139	3	3139	3	0.00
31/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	3478	3	3478	3	0.00
31/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	484	0	484	0	0.00
31/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	573	1	573	1	0.00
31/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	527	0	527	0	0.00
31/08/2010	R157 On 05-May-11			Bond Future	7.29	124.8049	7.2930	124.8049	0.00
31/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	2836	3	2836	3	0.00
31/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	2692	3	2692	3	0.00
31/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2982	3	2982	3	0.00
31/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	885	1	885	1	0.00
31/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1005	1	1005	1	0.00
31/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	944	1	944	1	0.00
31/08/2010	R186 On 04-November-10			Bond Future	8.09	125.8679	8.0860	125.8679	17,545.00
31/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	11244	12	11244	12	0.00
31/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	11677	12	11677	12	0.00
31/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	6941	7	6941	7	7,900.00
31/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	10810	11	10810	11	0.00
31/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	90	0	90	0	0.00
31/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	376	0	376	0	0.00
31/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	64	0	64	0	0.00
31/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	76	0	76	0	0.00
31/08/2010	R186 On 03-February-11			Bond Future	8.11	122.8200	8.1120	122.8200	0.00
31/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	9477	10	9477	10	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
31/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	9862	10	9862	10	0.00
31/08/2010	R186 On 03-February-11	7.75	Call	Bond Future	1726	2	1726	2	3,000.00
31/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	9096	9	9096	9	0.00
31/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	994	1	994	1	0.00
31/08/2010	R186 On 03-February-11	7.75	Put	Bond Future	5490	5	5490	5	0.00
31/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	847	1	847	1	0.00
31/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	917	1	917	1	0.00
31/08/2010	R186 On 05-May-11			Bond Future	8.15	124.8729	8.1520	124.8729	0.00
31/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	8350	8	8350	8	0.00
31/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	8687	9	8687	9	0.00
31/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	8018	8	8018	8	0.00
31/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	2702	2	2702	2	0.00
31/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	2438	2	2438	2	0.00
31/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	2566	2	2566	2	0.00
31/08/2010	R189 On 04-November-10			Bond Future	1.68	111.3521	1.6840	111.3521	0.00
31/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	164	0	164	0	0.00
31/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	40	0	40	0	0.00
31/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	288	0	288	0	0.00
31/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R197 On 04-November-10			Bond Future	2.63	134.1180	2.6250	134.1180	0.00
31/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	5391	6	5391	6	0.00
31/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	6007	6	6007	6	0.00
31/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	4771	5	4771	5	0.00
31/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R201 On 04-November-10			Bond Future	7.10	109.1822	7.1030	109.1822	1,664.00
31/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	4943	5	4943	5	0.00
31/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	5113	5	5113	5	0.00
31/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	4772	5	4772	5	0.00
31/08/2010	R201 On 04-November-10	7.50	Call	Bond Future	1693	2	1693	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
31/08/2010	R201 On 04-November-10	7.25	Call	Bond Future	1031	1	1031	1	140.00
31/08/2010	R201 On 04-November-10	8.00	Call	Bond Future	3254	3	3254	3	0.00
31/08/2010	R201 On 04-November-10	6.75	Call	Bond Future	235	0	235	0	420.00
31/08/2010	R201 On 04-November-10	8.00	Put	Bond Future	50	0	50	0	420.00
31/08/2010	R201 On 04-November-10	6.75	Put	Bond Future	1530	1	1530	1	0.00
31/08/2010	R201 On 04-November-10	7.50	Put	Bond Future	260	0	260	0	140.00
31/08/2010	R201 On 04-November-10	7.25	Put	Bond Future	498	0	498	0	0.00
31/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	6	0	6	0	0.00
31/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	4	0	4	0	0.00
31/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	5	0	5	0	0.00
31/08/2010	R201 On 03-February-11			Bond Future	7.10	106.7010	7.0980	106.7010	0.00
31/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	3308	3	3308	3	0.00
31/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	3448	3	3448	3	0.00
31/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	3145	3	3145	3	0.00
31/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	261	0	261	0	0.00
31/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	232	0	232	0	0.00
31/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	258	0	258	0	0.00
31/08/2010	R201 On 05-May-11			Bond Future	7.12	108.5037	7.1210	108.5037	0.00
31/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	2706	3	2706	3	0.00
31/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	2590	2	2590	2	0.00
31/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	2825	3	2825	3	0.00
31/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	654	1	654	1	0.00
31/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	735	1	735	1	0.00
31/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	693	1	693	1	0.00
31/08/2010	R202 On 04-November-10			Bond Future	2.54	117.2000	2.5440	117.2000	0.00
31/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	9148	9	9148	9	0.00
31/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	10002	10	10002	10	0.00
31/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	8286	8	8286	8	0.00
31/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R203 On 04-November-10			Bond Future	7.76	103.7811	7.7630	103.7811	2,215.00
31/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	7549	8	7549	8	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
31/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	7308	7	7308	7	0.00
31/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	7789	8	7789	8	0.00
31/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	4	0	4	0	0.00
31/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	7	0	7	0	0.00
31/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	6	0	6	0	0.00
31/08/2010	R203 On 03-February-11			Bond Future	7.79	105.6326	7.7930	105.6326	0.00
31/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	4216	4	4216	4	0.00
31/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	4021	4	4021	4	0.00
31/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	4414	4	4414	4	0.00
31/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	601	1	601	1	0.00
31/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	701	1	701	1	0.00
31/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	649	1	649	1	0.00
31/08/2010	R203 On 05-May-11			Bond Future	7.84	103.2386	7.8430	103.2386	0.00
31/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	3316	3	3316	3	0.00
31/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	3485	3	3485	3	0.00
31/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	3150	3	3150	3	0.00
31/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	1388	1	1388	1	0.00
31/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	1236	1	1236	1	0.00
31/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	1310	1	1310	1	0.00
31/08/2010	R204 On 04-November-10			Bond Future	7.86	103.8907	7.8600	103.8907	2,466.00
31/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	7870	8	7870	8	0.00
31/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	8135	8	8135	8	0.00
31/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	7605	8	7605	8	0.00
31/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	17	0	17	0	0.00
31/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	11	0	11	0	0.00
31/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	14	0	14	0	0.00
31/08/2010	R204 On 03-February-11			Bond Future	7.89	101.7032	7.8880	101.7032	0.00
31/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	4209	4	4209	4	0.00
31/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	4428	4	4428	4	0.00
31/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	3994	4	3994	4	0.00
31/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	798	1	798	1	0.00
31/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	677	1	677	1	0.00
31/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	735	1	735	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
31/08/2010	R204 On 05-May-11			Bond Future	7.94	103.4124	7.9370	103.4124	0.00
31/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	4514	4	4514	4	0.00
31/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	4319	4	4319	4	0.00
31/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	4711	5	4711	5	0.00
31/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	1322	1	1322	1	0.00
31/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	1473	1	1473	1	0.00
31/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	1396	1	1396	1	0.00
31/08/2010	R206 On 04-November-10			Bond Future	6.98	103.8733	6.9760	103.8733	0.00
31/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	4215	4	4215	4	0.00
31/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	4349	4	4349	4	0.00
31/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	4081	4	4081	4	0.00
31/08/2010	R206 On 04-November-10	7.25	Call	Bond Future	1049	1	1049	1	150.00
31/08/2010	R206 On 04-November-10	8.00	Call	Bond Future	2876	3	2876	3	0.00
31/08/2010	R206 On 04-November-10	6.75	Call	Bond Future	292	0	292	0	450.00
31/08/2010	R206 On 04-November-10	8.00	Put	Bond Future	21	0	21	0	450.00
31/08/2010	R206 On 04-November-10	6.75	Put	Bond Future	936	1	936	1	0.00
31/08/2010	R206 On 04-November-10	7.25	Put	Bond Future	275	0	275	0	150.00
31/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	2	0	2	0	0.00
31/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	1	0	1	0	0.00
31/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	2	0	2	0	0.00
31/08/2010	R206 On 03-February-11			Bond Future	6.96	101.9457	6.9550	101.9457	0.00
31/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	2858	3	2858	3	0.00
31/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	2745	3	2745	3	0.00
31/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2970	3	2970	3	0.00
31/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	133	0	133	0	0.00
31/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	163	0	163	0	0.00
31/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	148	0	148	0	0.00
31/08/2010	R206 On 05-May-11			Bond Future	6.97	103.6685	6.9730	103.6685	0.00
31/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1821	2	1821	2	0.00
31/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1909	2	1909	2	0.00
31/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1736	2	1736	2	0.00
31/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	585	1	585	1	0.00
31/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	519	0	519	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
31/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	551	0	551	0	0.00
31/08/2010	R207 On 04-November-10			Bond Future	7.96	97.7936	7.9590	97.7936	810.00
31/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	7667	8	7667	8	0.00
31/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	7392	7	7392	7	0.00
31/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	7942	8	7942	8	0.00
31/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	21	0	21	0	0.00
31/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	32	0	32	0	0.00
31/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	26	0	26	0	0.00
31/08/2010	R207 On 03-February-11			Bond Future	7.99	95.8961	7.9860	95.8961	0.00
31/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	5172	5	5172	5	0.00
31/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	5408	5	5408	5	0.00
31/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	4938	5	4938	5	0.00
31/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	696	1	696	1	0.00
31/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	592	1	592	1	0.00
31/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	642	1	642	1	0.00
31/08/2010	R207 On 05-May-11			Bond Future	8.04	97.5065	8.0360	97.5065	0.00
31/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	4348	4	4348	4	0.00
31/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	4149	4	4149	4	0.00
31/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	4550	5	4550	5	0.00
31/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	1540	1	1540	1	0.00
31/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	1715	2	1715	2	0.00
31/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	1626	2	1626	2	0.00
31/08/2010	R208 On 04-November-10			Bond Future	8.02	91.9559	8.0190	91.9559	6,835.00
31/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	7657	8	7657	8	0.00
31/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	7944	8	7944	8	0.00
31/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	7370	7	7370	7	0.00
31/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	31	0	31	0	0.00
31/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	19	0	19	0	0.00
31/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	24	0	24	0	0.00
31/08/2010	R208 On 03-February-11			Bond Future	8.05	93.5983	8.0480	93.5983	0.00
31/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	5213	5	5213	5	0.00
31/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	4975	5	4975	5	0.00
31/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	5453	5	5453	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
31/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	766	1	766	1	0.00
31/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	893	1	893	1	0.00
31/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	828	1	828	1	0.00
31/08/2010	R208 On 05-May-11			Bond Future	8.09	91.7665	8.0930	91.7665	0.00
31/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	4289	4	4289	4	0.00
31/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	4498	5	4498	5	0.00
31/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	4084	4	4084	4	0.00
31/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	1861	2	1861	2	0.00
31/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	1665	2	1665	2	0.00
31/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	1761	2	1761	2	0.00
31/08/2010	R209 On 04-November-10			Bond Future	8.06	81.6129	8.0600	81.6129	23,994.00
31/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	7964	8	7964	8	0.00
31/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	8329	9	8329	9	0.00
31/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	7599	8	7599	8	0.00
31/08/2010	R209 On 04-November-10	8.25	Call	Bond Future	2822	3	2822	3	54.00
31/08/2010	R209 On 04-November-10	9.25	Call	Bond Future	9779	10	9779	10	0.00
31/08/2010	R209 On 04-November-10	7.75	Call	Bond Future	698	1	698	1	162.00
31/08/2010	R209 On 04-November-10	8.50	Call	Bond Future	4395	5	4395	5	0.00
31/08/2010	R209 On 04-November-10	8.50	Put	Bond Future	558	1	558	1	54.00
31/08/2010	R209 On 04-November-10	8.25	Put	Bond Future	1128	1	1128	1	0.00
31/08/2010	R209 On 04-November-10	9.25	Put	Bond Future	47	0	47	0	162.00
31/08/2010	R209 On 04-November-10	7.75	Put	Bond Future	3588	3	3588	3	0.00
31/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	133	0	133	0	0.00
31/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	95	0	95	0	0.00
31/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	112	0	112	0	0.00
31/08/2010	R209 On 03-February-11			Bond Future	8.08	83.0691	8.0790	83.0691	0.00
31/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	8538	9	8538	9	0.00
31/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	8857	9	8857	9	0.00
31/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	8219	8	8219	8	0.00
31/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	937	1	937	1	0.00
31/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	807	1	807	1	0.00
31/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	870	1	870	1	0.00
31/08/2010	R209 On 05-May-11			Bond Future	8.11	81.3126	8.1070	81.3126	0.00

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31/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	5954	6	5954	6	0.00
31/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	6233	6	6233	6	0.00
31/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	5677	6	5677	6	0.00
31/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	2697	2	2697	2	0.00
31/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	2417	2	2417	2	0.00
31/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	2554	2	2554	2	0.00
31/08/2010	R209 On 04-August-11			Bond Future	8.15	82.4878	8.1540	82.4878	0.00
31/08/2010	R209 On 04-August-11	8.50	Call	Bond Future	6834	7	6834	7	0.00
31/08/2010	R209 On 04-August-11	8.55	Call	Bond Future	7128	7	7128	7	0.00
31/08/2010	R209 On 04-August-11	8.45	Call	Bond Future	6475	6	6475	6	0.00
31/08/2010	R209 On 04-August-11	10.10	Call	Bond Future	15808	16	15808	16	0.00
31/08/2010	R209 On 04-August-11	10.10	Put	Bond Future	1141	1	1141	1	1,000.00
31/08/2010	R209 On 04-August-11	8.45	Put	Bond Future	3919	3	3919	3	0.00
31/08/2010	R209 On 04-August-11	8.55	Put	Bond Future	3737	3	3737	3	0.00
31/08/2010	R209 On 04-August-11	8.50	Put	Bond Future	3859	3	3859	3	1,000.00
31/08/2010	R210 On 04-November-10			Bond Future	2.63	99.8400	2.6330	99.8400	0.00
31/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	6225	6	6225	6	0.00
31/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	5581	6	5581	6	0.00
31/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	6863	7	6863	7	0.00
31/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R211 On 04-November-10			Bond Future	2.58	100.2667	2.5750	100.2667	0.00
31/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	993	1	993	1	0.00
31/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	1274	1	1274	1	0.00
31/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	710	1	710	1	0.00
31/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R212 On 04-November-10			Bond Future	2.65	101.7569	2.6470	101.7569	0.00
31/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	3363	3	3363	3	0.00
31/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	3829	4	3829	4	0.00
31/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	2894	3	2894	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
31/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
31/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
31/08/2010	TRT1 On 04-November-10			Index Future	339.48	339.7940	339.4760	339.7940	100.00
31/08/2010	TRT1 On 03-February-11			Index Future	345.56	345.8800	345.5550	345.8800	0.00