



Derivatives Monthly Statistics Report

For November 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	AL7T On 04-November-10			Index Future	375.30	374.9030	375.3020	374.9030	8.00
01/11/2010	AL7T On 03-February-11			Index Future	380.94	380.5380	380.9430	380.5380	17.00
01/11/2010	ALBI On 04-November-10			Index Future	345.21	344.9490	345.2060	344.9490	1,058.00
01/11/2010	ALBI On 03-February-11			Index Future	350.40	350.1330	350.3950	350.1330	284.00
01/11/2010	ALBI On 05-May-11			Index Future	355.62	355.3780	355.6160	355.3780	0.00
01/11/2010	CRD1 On 04-November-10			Index Future	152.14	151.9530	152.1370	151.9530	0.00
01/11/2010	CRD1 On 03-February-11			Index Future	154.39	154.2050	154.3920	154.2050	2.00
01/11/2010	CRD1 On 05-May-11			Index Future	156.65	156.4570	156.6470	156.4570	0.00
01/11/2010	GOVI On 04-November-10			GOVI	345.89	345.6160	345.8940	345.6160	82.00
01/11/2010	GOVI On 04-November-10	329.00	Call	GOVI	168940	17	168940	17	0.00
01/11/2010	GOVI On 04-November-10	328.99	Call	GOVI	169040	17	169040	17	0.00
01/11/2010	GOVI On 04-November-10	329.01	Call	GOVI	168840	17	168840	17	0.00
01/11/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 03-February-11			GOVI	351.09	350.8110	351.0920	350.8110	94.00
01/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	80920	8	80920	8	0.00
01/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	80820	8	80820	8	0.00
01/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	81020	8	81020	8	0.00
01/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 05-May-11			GOVI	356.32	356.0660	356.3240	356.0660	0.00

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01/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	73240	7	73240	7	0.00
01/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	73340	7	73340	7	0.00
01/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	73140	7	73140	7	0.00
01/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
01/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/11/2010	IGOV On 03-February-11			Index Future	146.96	145.0000	146.9570	145.0000	0.00
01/11/2010	IGOV On 05-May-11			Index Future	149.15	145.0000	149.1470	145.0000	0.00
01/11/2010	IGOV On 04-August-11			Index Future	151.42	145.0000	151.4230	145.0000	0.00
01/11/2010	ILBI On 04-November-10			Index Future	391.99	391.9840	391.9930	391.9840	17.00
01/11/2010	ILBI On 03-February-11			Index Future	397.95	398.0470	397.9530	398.0470	494.00
01/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.83	94.1300	5.8250	94.1300	2,500.00
01/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.72	94.2800	5.7160	94.2800	2,500.00
01/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.64	94.3600	5.6430	94.3600	0.00
01/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.57	94.4200	5.5690	94.4200	0.00
01/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.54	94.4500	5.5410	94.4500	5,500.00
01/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.54	94.4500	5.5410	94.4500	0.00
01/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.56	94.4400	5.5630	94.4400	4,500.00
01/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.70	94.3100	5.6960	94.3100	13,700.00
01/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.87	94.1400	5.8670	94.1400	5,200.00
01/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.08	93.9300	6.0780	93.9300	0.00
01/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.32	93.6900	6.3220	93.6900	0.00
01/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.46	93.4800	6.4550	93.4800	40,000.00
01/11/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/11/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/11/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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01/11/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/11/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/11/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/11/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/11/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/11/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/11/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/11/2010	OTH1 On 04-November-10			Index Future	341.13	340.9780	341.1280	340.9780	0.00
01/11/2010	OTH1 On 03-February-11			Index Future	346.26	346.1030	346.2550	346.1030	3.00
01/11/2010	OTH1 On 05-May-11			Index Future	351.42	351.2870	351.4150	351.2870	0.00
01/11/2010	R157 On 04-November-10			Bond Future	7.01	128.1572	7.0130	128.1572	3,626.00
01/11/2010	R157 On 04-November-10	8.50	Call	Bond Future	6748	7	6748	7	0.00
01/11/2010	R157 On 04-November-10	8.55	Call	Bond Future	6967	7	6967	7	0.00
01/11/2010	R157 On 04-November-10	8.45	Call	Bond Future	6529	6	6529	6	0.00
01/11/2010	R157 On 04-November-10	7.50	Call	Bond Future	2262	2	2262	2	500.00
01/11/2010	R157 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R157 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R157 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R157 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R157 On 03-February-11			Bond Future	7.08	130.0821	7.0840	130.0821	3,694.00
01/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3681	4	3681	4	0.00
01/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3487	3	3487	3	0.00
01/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3877	4	3877	4	0.00
01/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	98	0	98	0	0.00
01/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	137	0	137	0	0.00
01/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	116	0	116	0	0.00
01/11/2010	R157 On 05-May-11			Bond Future	7.16	125.2155	7.1610	125.2155	0.00
01/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2914	3	2914	3	0.00
01/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3074	3	3074	3	0.00
01/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2757	3	2757	3	0.00
01/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2604	3	2604	3	0.00
01/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	569	1	569	1	0.00
01/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	517	1	517	1	0.00

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01/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	424	0	424	0	0.00
01/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	469	1	469	1	0.00
01/11/2010	R157 On 04-August-11			Bond Future	7.24	127.1548	7.2350	127.1548	0.00
01/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2240	2	2240	2	0.00
01/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2122	2	2122	2	0.00
01/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2361	2	2361	2	0.00
01/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1122	1	1122	1	0.00
01/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1274	1	1274	1	0.00
01/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1196	1	1196	1	0.00
01/11/2010	R186 On 04-November-10			Bond Future	8.04	126.0955	8.0430	126.0955	17,511.00
01/11/2010	R186 On 04-November-10	9.25	Call	Bond Future	11612	12	11612	12	0.00
01/11/2010	R186 On 04-November-10	9.30	Call	Bond Future	12057	12	12057	12	0.00
01/11/2010	R186 On 04-November-10	9.20	Call	Bond Future	11164	11	11164	11	0.00
01/11/2010	R186 On 04-November-10	8.75	Call	Bond Future	7008	7	7008	7	7,900.00
01/11/2010	R186 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R186 On 04-November-10	8.75	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R186 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R186 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R186 On 03-February-11			Bond Future	8.10	122.6975	8.1010	122.6975	20,231.00
01/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	9023	9	9023	9	0.00
01/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	9434	10	9434	10	0.00
01/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1256	1	1256	1	3,000.00
01/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	8616	9	8616	9	0.00
01/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	402	0	402	0	0.00
01/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4908	5	4908	5	0.00
01/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	307	0	307	0	0.00
01/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	351	0	351	0	0.00
01/11/2010	R186 On 05-May-11			Bond Future	8.16	124.5414	8.1640	124.5414	0.00
01/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	7213	7	7213	7	0.00
01/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	7558	8	7558	8	0.00
01/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	6875	7	6875	7	0.00
01/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2919	3	2919	3	5,500.00
01/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1679	2	1679	2	0.00

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01/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4577	5	4577	5	0.00
01/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1429	1	1429	1	0.00
01/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1549	2	1549	2	0.00
01/11/2010	R186 On 04-August-11			Bond Future	8.23	121.1738	8.2250	121.1738	0.00
01/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	4737	5	4737	5	0.00
01/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	4991	5	4991	5	0.00
01/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4490	5	4490	5	0.00
01/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4736	5	4736	5	0.00
01/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	4256	4	4256	4	0.00
01/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4491	4	4491	4	0.00
01/11/2010	R189 On 04-November-10			Bond Future	209.71	209.7281	209.7087	209.7281	0.00
01/11/2010	R189 On 04-November-10	1.75	Call	Bond Future	207959	208	207959	208	0.00
01/11/2010	R189 On 04-November-10	1.70	Call	Bond Future	208009	208	208009	208	0.00
01/11/2010	R189 On 04-November-10	1.80	Call	Bond Future	207909	208	207909	208	0.00
01/11/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R197 On 04-November-10			Bond Future	226.88	226.8896	226.8765	226.8896	0.00
01/11/2010	R197 On 04-November-10	3.05	Call	Bond Future	223826	224	223826	224	0.00
01/11/2010	R197 On 04-November-10	3.10	Call	Bond Future	223776	224	223776	224	0.00
01/11/2010	R197 On 04-November-10	3.00	Call	Bond Future	223876	224	223876	224	0.00
01/11/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 04-November-10			Bond Future	6.81	110.0975	6.8130	110.0975	1,169.00
01/11/2010	R201 On 04-November-10	8.50	Call	Bond Future	6000	6	6000	6	0.00
01/11/2010	R201 On 04-November-10	8.55	Call	Bond Future	6172	6	6172	6	0.00
01/11/2010	R201 On 04-November-10	8.45	Call	Bond Future	5828	6	5828	6	0.00
01/11/2010	R201 On 04-November-10	7.25	Call	Bond Future	1596	1	1596	1	140.00
01/11/2010	R201 On 04-November-10	8.00	Call	Bond Future	4266	4	4266	4	0.00
01/11/2010	R201 On 04-November-10	6.75	Call	Bond Future	44	0	44	0	420.00
01/11/2010	R201 On 04-November-10	7.50	Call	Bond Future	2495	2	2495	2	0.00
01/11/2010	R201 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	140.00

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01/11/2010	R201 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	420.00
01/11/2010	R201 On 04-November-10	6.75	Put	Bond Future	276	0	276	0	0.00
01/11/2010	R201 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 03-February-11			Bond Future	6.87	107.3406	6.8690	107.3406	319.00
01/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3861	4	3861	4	0.00
01/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4023	4	4023	4	0.00
01/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3699	4	3699	4	0.00
01/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	23	0	23	0	0.00
01/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	15	0	15	0	0.00
01/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	19	0	19	0	0.00
01/11/2010	R201 On 05-May-11			Bond Future	6.94	108.9487	6.9390	108.9487	0.00
01/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2817	3	2817	3	0.00
01/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2683	3	2683	3	0.00
01/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2952	3	2952	3	0.00
01/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	190	0	190	0	0.00
01/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	237	0	237	0	0.00
01/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	213	0	213	0	0.00
01/11/2010	R201 On 04-August-11			Bond Future	7.01	106.2203	7.0060	106.2203	0.00
01/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1601	2	1601	2	0.00
01/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1511	1	1511	1	0.00
01/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1708	2	1708	2	0.00
01/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	817	1	817	1	0.00
01/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	922	1	922	1	0.00
01/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	861	1	861	1	0.00
01/11/2010	R202 On 04-November-10			Bond Future	0.57	163.5378	0.5740	163.5378	0.00
01/11/2010	R202 On 04-November-10	3.05	Call	Bond Future	55486	55	55486	55	0.00
01/11/2010	R202 On 04-November-10	3.10	Call	Bond Future	56340	56	56340	56	0.00
01/11/2010	R202 On 04-November-10	3.00	Call	Bond Future	54623	55	54623	55	0.00
01/11/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00

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01/11/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R202 On 05-May-11			Bond Future	0.45	165.9094	0.4470	165.9094	6,500.00
01/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	39221	39	39221	39	0.00
01/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	38183	38	38183	38	0.00
01/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	40249	40	40249	40	0.00
01/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R203 On 04-November-10			Bond Future	7.58	104.6313	7.5840	104.6313	1,918.00
01/11/2010	R203 On 04-November-10	9.25	Call	Bond Future	8501	8	8501	8	0.00
01/11/2010	R203 On 04-November-10	9.30	Call	Bond Future	8743	9	8743	9	0.00
01/11/2010	R203 On 04-November-10	9.20	Call	Bond Future	8259	8	8259	8	0.00
01/11/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R203 On 03-February-11			Bond Future	7.66	106.2070	7.6620	106.2070	1,402.00
01/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4422	4	4422	4	0.00
01/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4203	4	4203	4	0.00
01/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4644	5	4644	5	0.00
01/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	153	0	153	0	0.00
01/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	205	0	205	0	0.00
01/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	177	0	177	0	0.00
01/11/2010	R203 On 05-May-11			Bond Future	7.74	103.6337	7.7440	103.6337	0.00
01/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3312	3	3312	3	0.00
01/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3488	3	3488	3	0.00
01/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3138	3	3138	3	0.00
01/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	881	1	881	1	0.00
01/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	744	1	744	1	0.00
01/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	811	1	811	1	0.00
01/11/2010	R203 On 04-August-11			Bond Future	7.82	105.2340	7.8240	105.2340	0.00
01/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2633	3	2633	3	0.00
01/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2772	3	2772	3	0.00
01/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2498	2	2498	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1891	2	1891	2	0.00
01/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1686	2	1686	2	0.00
01/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1786	2	1786	2	0.00
01/11/2010	R204 On 04-November-10			Bond Future	7.70	104.7700	7.7040	104.7700	2,242.00
01/11/2010	R204 On 04-November-10	9.25	Call	Bond Future	8790	9	8790	9	0.00
01/11/2010	R204 On 04-November-10	9.30	Call	Bond Future	9058	9	9058	9	0.00
01/11/2010	R204 On 04-November-10	9.20	Call	Bond Future	8521	8	8521	8	0.00
01/11/2010	R204 On 04-November-10	9.00	Call	Bond Future	7436	7	7436	7	0.00
01/11/2010	R204 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R204 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R204 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R204 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R204 On 03-February-11			Bond Future	7.77	102.3091	7.7740	102.3091	1,876.00
01/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4412	4	4412	4	0.00
01/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4654	5	4654	5	0.00
01/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	4175	4	4175	4	0.00
01/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	314	0	314	0	0.00
01/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	238	0	238	0	0.00
01/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	273	0	273	0	0.00
01/11/2010	R204 On 05-May-11			Bond Future	7.85	103.8428	7.8520	103.8428	0.00
01/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4299	4	4299	4	0.00
01/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	4092	4	4092	4	0.00
01/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4510	4	4510	4	0.00
01/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	640	1	640	1	0.00
01/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	765	1	765	1	0.00
01/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	700	1	700	1	0.00
01/11/2010	R204 On 04-August-11			Bond Future	7.93	101.4127	7.9290	101.4127	0.00
01/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2659	3	2659	3	0.00
01/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2515	3	2515	3	0.00
01/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2808	3	2808	3	0.00
01/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2144	2	2144	2	0.00
01/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2399	2	2399	2	0.00
01/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2269	2	2269	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	R206 On 04-November-10			Bond Future	6.59	104.8499	6.5920	104.8499	0.00
01/11/2010	R206 On 04-November-10	8.50	Call	Bond Future	5310	5	5310	5	0.00
01/11/2010	R206 On 04-November-10	8.55	Call	Bond Future	5445	5	5445	5	0.00
01/11/2010	R206 On 04-November-10	8.45	Call	Bond Future	5176	5	5176	5	0.00
01/11/2010	R206 On 04-November-10	7.25	Call	Bond Future	1871	2	1871	2	150.00
01/11/2010	R206 On 04-November-10	8.00	Call	Bond Future	3952	4	3952	4	0.00
01/11/2010	R206 On 04-November-10	6.75	Call	Bond Future	456	0	456	0	450.00
01/11/2010	R206 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	450.00
01/11/2010	R206 On 04-November-10	6.75	Put	Bond Future	3	0	3	0	0.00
01/11/2010	R206 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	150.00
01/11/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R206 On 03-February-11			Bond Future	6.64	102.6610	6.6390	102.6610	0.00
01/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3552	3	3552	3	0.00
01/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3425	3	3425	3	0.00
01/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3678	4	3678	4	0.00
01/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	3	0	3	0	0.00
01/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	5	0	5	0	0.00
01/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	4	0	4	0	0.00
01/11/2010	R206 On 05-May-11			Bond Future	6.71	104.2001	6.7090	104.2001	0.00
01/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2072	2	2072	2	0.00
01/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2174	2	2174	2	0.00
01/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1971	2	1971	2	0.00
01/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	176	0	176	0	0.00
01/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	140	0	140	0	0.00
01/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	158	0	158	0	0.00
01/11/2010	R206 On 04-August-11			Bond Future	6.77	102.0436	6.7740	102.0436	0.00
01/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1162	1	1162	1	0.00
01/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1229	1	1229	1	0.00
01/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1098	1	1098	1	0.00
01/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	707	1	707	1	0.00
01/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	616	1	616	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	660	1	660	1	0.00
01/11/2010	R207 On 04-November-10			Bond Future	7.81	98.5470	7.8130	98.5470	600.00
01/11/2010	R207 On 04-November-10	9.25	Call	Bond Future	8558	8	8558	8	0.00
01/11/2010	R207 On 04-November-10	9.30	Call	Bond Future	8838	9	8838	9	0.00
01/11/2010	R207 On 04-November-10	9.20	Call	Bond Future	8277	8	8277	8	0.00
01/11/2010	R207 On 04-November-10	9.40	Call	Bond Future	9394	9	9394	9	0.00
01/11/2010	R207 On 04-November-10	9.40	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R207 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R207 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R207 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R207 On 03-February-11			Bond Future	7.88	96.3873	7.8800	96.3873	1,400.00
01/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5379	5	5379	5	0.00
01/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5639	6	5639	6	0.00
01/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	5121	5	5121	5	0.00
01/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	228	0	228	0	0.00
01/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	172	0	172	0	0.00
01/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	198	0	198	0	0.00
01/11/2010	R207 On 05-May-11			Bond Future	7.96	97.8302	7.9550	97.8302	0.00
01/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	4145	4	4145	4	0.00
01/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	3937	4	3937	4	0.00
01/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4356	4	4356	4	0.00
01/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	860	1	860	1	0.00
01/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	1017	1	1017	1	0.00
01/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	937	1	937	1	0.00
01/11/2010	R207 On 04-August-11			Bond Future	8.03	95.7044	8.0290	95.7044	0.00
01/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3361	3	3361	3	0.00
01/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	3195	3	3195	3	0.00
01/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3532	3	3532	3	0.00
01/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	1960	2	1960	2	0.00
01/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2200	2	2200	2	0.00
01/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2077	2	2077	2	0.00
01/11/2010	R208 On 04-November-10			Bond Future	7.93	92.4566	7.9330	92.4566	6,325.00
01/11/2010	R208 On 04-November-10	9.25	Call	Bond Future	8199	8	8199	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
01/11/2010	R208 On 04-November-10	9.20	Call	Bond Future	7905	8	7905	8	0.00
01/11/2010	R208 On 04-November-10	9.30	Call	Bond Future	8491	8	8491	8	0.00
01/11/2010	R208 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R208 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R208 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R208 On 03-February-11			Bond Future	8.00	93.8440	7.9990	93.8440	5,596.00
01/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	5010	5	5010	5	0.00
01/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4751	5	4751	5	0.00
01/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5273	5	5273	5	0.00
01/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	270	0	270	0	0.00
01/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	353	0	353	0	0.00
01/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	308	0	308	0	0.00
01/11/2010	R208 On 05-May-11			Bond Future	8.07	91.8552	8.0700	91.8552	0.00
01/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	3859	4	3859	4	0.00
01/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	4071	4	4071	4	0.00
01/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3653	4	3653	4	0.00
01/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1285	1	1285	1	0.00
01/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1093	1	1093	1	0.00
01/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1185	1	1185	1	0.00
01/11/2010	R208 On 04-August-11			Bond Future	8.14	93.2769	8.1380	93.2769	0.00
01/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3259	3	3259	3	0.00
01/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3428	3	3428	3	0.00
01/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	3095	3	3095	3	0.00
01/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2712	3	2712	3	0.00
01/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2430	2	2430	2	0.00
01/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2568	3	2568	3	0.00
01/11/2010	R209 On 04-November-10			Bond Future	8.08	81.1673	8.0820	81.1673	23,345.00
01/11/2010	R209 On 04-November-10	9.00	Call	Bond Future	7653	8	7653	8	0.00
01/11/2010	R209 On 04-November-10	9.05	Call	Bond Future	8035	8	8035	8	0.00
01/11/2010	R209 On 04-November-10	8.95	Call	Bond Future	7267	7	7267	7	0.00
01/11/2010	R209 On 04-November-10	8.50	Call	Bond Future	3638	4	3638	4	0.00
01/11/2010	R209 On 04-November-10	8.25	Call	Bond Future	1526	2	1526	2	54.00
01/11/2010	R209 On 04-November-10	9.25	Call	Bond Future	9533	10	9533	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
01/11/2010	R209 On 04-November-10	7.75	Call	Bond Future	0	0	0	0	162.00
01/11/2010	R209 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	162.00
01/11/2010	R209 On 04-November-10	7.75	Put	Bond Future	3089	3	3089	3	0.00
01/11/2010	R209 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	54.00
01/11/2010	R209 On 04-November-10	8.25	Put	Bond Future	31	0	31	0	0.00
01/11/2010	R209 On 04-November-10	8.95	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R209 On 04-November-10	9.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R209 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R209 On 03-February-11			Bond Future	8.13	82.3924	8.1270	82.3924	2,097.00
01/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	7586	8	7586	8	0.00
01/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	7926	8	7926	8	0.00
01/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	7245	7	7245	7	0.00
01/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	394	0	394	0	0.00
01/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	307	0	307	0	0.00
01/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	349	0	349	0	0.00
01/11/2010	R209 On 05-May-11			Bond Future	8.17	80.4806	8.1740	80.4806	0.00
01/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	4828	5	4828	5	0.00
01/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	5096	5	5096	5	0.00
01/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	4566	5	4566	5	0.00
01/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2182	2	2182	2	0.00
01/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1876	2	1876	2	0.00
01/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2024	2	2024	2	0.00
01/11/2010	R209 On 04-August-11			Bond Future	8.22	81.7176	8.2190	81.7176	0.00
01/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	5402	6	5402	6	0.00
01/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	5651	6	5651	6	0.00
01/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	5158	5	5158	5	0.00
01/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	14485	15	14485	15	0.00
01/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	391	0	391	0	0.00
01/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	3174	3	3174	3	0.00
01/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2833	3	2833	3	0.00
01/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	2999	3	2999	3	0.00
01/11/2010	R210 On 04-November-10			Bond Future	121.82	121.8220	121.8152	121.8220	0.00
01/11/2010	R210 On 04-November-10	3.10	Call	Bond Future	118715	119	118715	119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	R210 On 04-November-10	3.05	Call	Bond Future	118765	119	118765	119	0.00
01/11/2010	R210 On 04-November-10	3.15	Call	Bond Future	118665	119	118665	119	0.00
01/11/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R211 On 04-November-10			Bond Future	2.23	3.6438	2.2330	3.6438	0.00
01/11/2010	R211 On 04-November-10	2.75	Call	Bond Future	2966	0	2966	0	0.00
01/11/2010	R211 On 04-November-10	2.80	Call	Bond Future	3247	0	3247	0	0.00
01/11/2010	R211 On 04-November-10	2.70	Call	Bond Future	2683	0	2683	0	0.00
01/11/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	96	0	96	0.00
01/11/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	95	0	95	0.00
01/11/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	96	0	96	0.00
01/11/2010	R211 On 03-February-11			Bond Future	2.07	98.6854	2.0660	98.6854	0.00
01/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	2429	0	2429	0	0.00
01/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	2152	0	2152	0	0.00
01/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	2705	0	2705	0	0.00
01/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	1	1	1	1	0.00
01/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	2	0	2	0.00
01/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	1	0	1	0.00
01/11/2010	R212 On 04-November-10			Bond Future	2.65	101.7083	2.6510	101.7083	0.00
01/11/2010	R212 On 04-November-10	3.00	Call	Bond Future	3324	3	3324	3	0.00
01/11/2010	R212 On 04-November-10	3.05	Call	Bond Future	3790	4	3790	4	0.00
01/11/2010	R212 On 04-November-10	2.95	Call	Bond Future	2855	3	2855	3	0.00
01/11/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 03-February-11			Bond Future	2.57	101.8303	2.5650	101.8303	1,868.00
01/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4084	4	4084	4	0.00
01/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4541	5	4541	5	0.00
01/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	3624	4	3624	4	0.00
01/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 03-February-11	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
01/11/2010	TRT1 On 04-November-10			Index Future	341.87	341.5650	341.8680	341.5650	0.00
01/11/2010	TRT1 On 03-February-11			Index Future	346.94	346.6270	346.9360	346.6270	100.00
01/11/2010	TRT1 On 05-May-11			Index Future	352.00	351.6890	352.0030	351.6890	0.00
02/11/2010	AL7T On 04-November-10			Index Future	376.22	375.3020	376.2170	375.3020	8.00
02/11/2010	AL7T On 03-February-11			Index Future	381.87	380.9430	381.8710	380.9430	30.00
02/11/2010	ALBI On 04-November-10			Index Future	346.23	345.2060	346.2290	345.2060	638.00
02/11/2010	ALBI On 03-February-11			Index Future	351.43	350.3950	351.4330	350.3950	1,129.00
02/11/2010	ALBI On 05-May-11			Index Future	356.67	355.6160	356.6710	355.6160	0.00
02/11/2010	CRD1 On 04-November-10			Index Future	152.36	152.1370	152.3600	152.1370	0.00
02/11/2010	CRD1 On 03-February-11			Index Future	154.62	154.3920	154.6190	154.3920	2.00
02/11/2010	CRD1 On 05-May-11			Index Future	156.88	156.6470	156.8780	156.6470	0.00
02/11/2010	GOVI On 04-November-10			GOVI	346.88	345.8940	346.8790	345.8940	63.00
02/11/2010	GOVI On 04-November-10	329.00	Call	GOVI	178790	17	178790	17	0.00
02/11/2010	GOVI On 04-November-10	329.01	Call	GOVI	178690	17	178690	17	0.00
02/11/2010	GOVI On 04-November-10	328.99	Call	GOVI	178890	17	178890	17	0.00
02/11/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 03-February-11			GOVI	352.09	351.0920	352.0920	351.0920	139.00
02/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	90920	8	90920	8	0.00
02/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	91020	8	91020	8	0.00
02/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	90820	8	90820	8	0.00
02/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 05-May-11			GOVI	357.34	356.3240	357.3400	356.3240	0.00
02/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	83400	7	83400	7	0.00
02/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	83300	7	83300	7	0.00
02/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	83500	7	83500	7	0.00
02/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
02/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	IGOV On 03-February-11			Index Future	146.93	146.9570	146.9330	146.9570	0.00
02/11/2010	IGOV On 05-May-11			Index Future	149.12	149.1470	149.1230	149.1470	0.00
02/11/2010	IGOV On 04-August-11			Index Future	151.40	151.4230	151.3980	151.4230	0.00
02/11/2010	ILBI On 04-November-10			Index Future	391.97	391.9930	391.9730	391.9930	17.00
02/11/2010	ILBI On 03-February-11			Index Future	398.03	397.9530	398.0280	397.9530	494.00
02/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.81	94.1750	5.8130	94.1750	2,500.00
02/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.72	94.2840	5.7180	94.2840	2,500.00
02/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.64	94.3570	5.6420	94.3570	0.00
02/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.57	94.4310	5.5710	94.4310	0.00
02/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.53	94.4590	5.5320	94.4590	5,500.00
02/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.54	94.4590	5.5430	94.4590	0.00
02/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.56	94.4370	5.5550	94.4370	4,500.00
02/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.70	94.3040	5.6970	94.3040	13,700.00
02/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.87	94.1330	5.8700	94.1330	5,200.00
02/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.08	93.9220	6.0840	93.9220	0.00
02/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.33	93.6780	6.3320	93.6780	0.00
02/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.46	93.5450	6.4550	93.5450	40,000.00
02/11/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
02/11/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/11/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/11/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/11/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/11/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/11/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/11/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/11/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/11/2010	JN10 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
02/11/2010	OTH1 On 04-November-10			Index Future	342.36	341.1280	342.3560	341.1280	0.00
02/11/2010	OTH1 On 03-February-11			Index Future	347.50	346.2550	347.5010	346.2550	3.00
02/11/2010	OTH1 On 05-May-11			Index Future	352.68	351.4150	352.6800	351.4150	0.00
02/11/2010	R157 On 04-November-10			Bond Future	6.98	128.3027	6.9780	128.3027	3,626.00
02/11/2010	R157 On 04-November-10	8.50	Call	Bond Future	6912	7	6912	7	0.00
02/11/2010	R157 On 04-November-10	8.55	Call	Bond Future	7131	7	7131	7	0.00
02/11/2010	R157 On 04-November-10	7.50	Call	Bond Future	2427	2	2427	2	500.00
02/11/2010	R157 On 04-November-10	8.45	Call	Bond Future	6693	7	6693	7	0.00
02/11/2010	R157 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R157 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R157 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R157 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R157 On 03-February-11			Bond Future	7.05	130.2288	7.0460	130.2288	4,205.00
02/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3833	4	3833	4	0.00
02/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	4032	4	4032	4	0.00
02/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3637	3	3637	3	0.00
02/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	118	0	118	0	0.00
02/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	84	0	84	0	0.00
02/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	99	0	99	0	0.00
02/11/2010	R157 On 05-May-11			Bond Future	7.12	125.3583	7.1200	125.3583	0.00
02/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	3045	3	3045	3	0.00
02/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3208	3	3208	3	0.00
02/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2729	3	2729	3	0.00
02/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2885	3	2885	3	0.00
02/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	472	1	472	1	0.00
02/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	522	1	522	1	0.00
02/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	385	0	385	0	0.00
02/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	427	0	427	0	0.00
02/11/2010	R157 On 04-August-11			Bond Future	7.19	127.2894	7.1900	127.2894	0.00
02/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2347	2	2347	2	0.00
02/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2471	2	2471	2	0.00
02/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2226	2	2226	2	0.00
02/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1200	1	1200	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1053	1	1053	1	0.00
02/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1125	1	1125	1	0.00
02/11/2010	R186 On 04-November-10			Bond Future	7.98	126.0023	7.9820	126.0023	14,466.00
02/11/2010	R186 On 04-November-10	9.25	Call	Bond Future	12246	12	12246	12	0.00
02/11/2010	R186 On 04-November-10	9.30	Call	Bond Future	12691	12	12691	12	0.00
02/11/2010	R186 On 04-November-10	8.75	Call	Bond Future	7642	7	7642	7	7,900.00
02/11/2010	R186 On 04-November-10	9.20	Call	Bond Future	11798	11	11798	11	0.00
02/11/2010	R186 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R186 On 04-November-10	8.75	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R186 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R186 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R186 On 03-February-11			Bond Future	8.04	122.6058	8.0390	122.6058	23,276.00
02/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	9592	9	9592	9	0.00
02/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	10010	9	10010	9	0.00
02/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	9177	9	9177	9	0.00
02/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1446	1	1446	1	3,000.00
02/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	329	0	329	0	0.00
02/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4464	5	4464	5	0.00
02/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	249	0	249	0	0.00
02/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	286	0	286	0	0.00
02/11/2010	R186 On 05-May-11			Bond Future	8.10	124.4313	8.1000	124.4313	0.00
02/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	7689	7	7689	7	0.00
02/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	8043	8	8043	8	0.00
02/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	3203	3	3203	3	5,500.00
02/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	7340	7	7340	7	0.00
02/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1501	2	1501	2	0.00
02/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4218	5	4218	5	0.00
02/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1271	1	1271	1	0.00
02/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1382	2	1382	2	0.00
02/11/2010	R186 On 04-August-11			Bond Future	8.16	121.0556	8.1580	121.0556	0.00
02/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	5085	5	5085	5	0.00
02/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4827	4	4827	4	0.00
02/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	5351	5	5351	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	3954	4	3954	4	0.00
02/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4411	5	4411	5	0.00
02/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4177	4	4177	4	0.00
02/11/2010	R189 On 04-November-10			Bond Future	209.69	209.7087	209.6892	209.7087	0.00
02/11/2010	R189 On 04-November-10	1.75	Call	Bond Future	207939	208	207939	208	0.00
02/11/2010	R189 On 04-November-10	1.80	Call	Bond Future	207889	208	207889	208	0.00
02/11/2010	R189 On 04-November-10	1.70	Call	Bond Future	207989	208	207989	208	0.00
02/11/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R197 On 04-November-10			Bond Future	226.42	226.8765	226.4245	226.8765	0.00
02/11/2010	R197 On 04-November-10	3.05	Call	Bond Future	223374	224	223374	224	0.00
02/11/2010	R197 On 04-November-10	3.00	Call	Bond Future	223424	224	223424	224	0.00
02/11/2010	R197 On 04-November-10	3.10	Call	Bond Future	223324	224	223324	224	0.00
02/11/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R201 On 04-November-10			Bond Future	6.77	110.2079	6.7670	110.2079	1,169.00
02/11/2010	R201 On 04-November-10	8.50	Call	Bond Future	6170	6	6170	6	0.00
02/11/2010	R201 On 04-November-10	8.55	Call	Bond Future	6341	6	6341	6	0.00
02/11/2010	R201 On 04-November-10	8.45	Call	Bond Future	5998	6	5998	6	0.00
02/11/2010	R201 On 04-November-10	7.50	Call	Bond Future	2665	2	2665	2	0.00
02/11/2010	R201 On 04-November-10	7.25	Call	Bond Future	1765	2	1765	2	140.00
02/11/2010	R201 On 04-November-10	8.00	Call	Bond Future	4436	4	4436	4	0.00
02/11/2010	R201 On 04-November-10	6.75	Call	Bond Future	76	0	76	0	420.00
02/11/2010	R201 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	420.00
02/11/2010	R201 On 04-November-10	6.75	Put	Bond Future	139	0	139	0	0.00
02/11/2010	R201 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	140.00
02/11/2010	R201 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R201 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R201 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R201 On 03-February-11			Bond Future	6.82	107.4552	6.8200	107.4552	324.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	4027	4	4027	4	0.00
02/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3865	4	3865	4	0.00
02/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4190	4	4190	4	0.00
02/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	12	0	12	0	0.00
02/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	19	0	19	0	0.00
02/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	15	0	15	0	0.00
02/11/2010	R201 On 05-May-11			Bond Future	6.89	109.0563	6.8860	109.0563	0.00
02/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2963	3	2963	3	0.00
02/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	3100	3	3100	3	0.00
02/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2827	3	2827	3	0.00
02/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	208	0	208	0	0.00
02/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	165	0	165	0	0.00
02/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	186	0	186	0	0.00
02/11/2010	R201 On 04-August-11			Bond Future	6.95	106.3268	6.9480	106.3268	0.00
02/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1707	2	1707	2	0.00
02/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1817	2	1817	2	0.00
02/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1614	2	1614	2	0.00
02/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	848	1	848	1	0.00
02/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	749	1	749	1	0.00
02/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	790	1	790	1	0.00
02/11/2010	R202 On 04-November-10			Bond Future	0.57	163.5378	0.5740	163.5378	0.00
02/11/2010	R202 On 04-November-10	3.05	Call	Bond Future	55486	55	55486	55	0.00
02/11/2010	R202 On 04-November-10	3.00	Call	Bond Future	54623	55	54623	55	0.00
02/11/2010	R202 On 04-November-10	3.10	Call	Bond Future	56340	56	56340	56	0.00
02/11/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R202 On 05-May-11			Bond Future	0.45	165.8806	0.4470	165.8806	6,500.00
02/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	39221	39	39221	39	0.00
02/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	40249	40	40249	40	0.00
02/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	38183	38	38183	38	0.00
02/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R202 On 05-May-11	2.10	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
02/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R203 On 04-November-10			Bond Future	7.55	104.7442	7.5480	104.7442	1,918.00
02/11/2010	R203 On 04-November-10	9.25	Call	Bond Future	8695	9	8695	9	0.00
02/11/2010	R203 On 04-November-10	9.20	Call	Bond Future	8453	8	8453	8	0.00
02/11/2010	R203 On 04-November-10	9.30	Call	Bond Future	8937	9	8937	9	0.00
02/11/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R203 On 03-February-11			Bond Future	7.62	106.3161	7.6240	106.3161	1,402.00
02/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4597	4	4597	4	0.00
02/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4822	5	4822	5	0.00
02/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4375	4	4375	4	0.00
02/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	179	0	179	0	0.00
02/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	133	0	133	0	0.00
02/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	154	0	154	0	0.00
02/11/2010	R203 On 05-May-11			Bond Future	7.70	103.7391	7.7040	103.7391	0.00
02/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3454	3	3454	3	0.00
02/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3277	3	3277	3	0.00
02/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3634	3	3634	3	0.00
02/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	689	1	689	1	0.00
02/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	818	1	818	1	0.00
02/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	752	1	752	1	0.00
02/11/2010	R203 On 04-August-11			Bond Future	7.78	105.3404	7.7820	105.3404	0.00
02/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2747	3	2747	3	0.00
02/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2608	2	2608	2	0.00
02/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2889	3	2889	3	0.00
02/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1599	2	1599	2	0.00
02/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1797	2	1797	2	0.00
02/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1696	2	1696	2	0.00
02/11/2010	R204 On 04-November-10			Bond Future	7.67	104.8302	7.6680	104.8302	2,242.00
02/11/2010	R204 On 04-November-10	9.25	Call	Bond Future	9007	9	9007	9	0.00
02/11/2010	R204 On 04-November-10	9.30	Call	Bond Future	9275	9	9275	9	0.00
02/11/2010	R204 On 04-November-10	9.00	Call	Bond Future	7653	7	7653	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	R204 On 04-November-10	9.20	Call	Bond Future	8738	9	8738	9	0.00
02/11/2010	R204 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R204 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R204 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R204 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R204 On 03-February-11			Bond Future	7.74	102.3734	7.7360	102.3734	1,876.00
02/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4602	4	4602	4	0.00
02/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	4360	4	4360	4	0.00
02/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4847	5	4847	5	0.00
02/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	208	0	208	0	0.00
02/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	277	0	277	0	0.00
02/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	240	0	240	0	0.00
02/11/2010	R204 On 05-May-11			Bond Future	7.81	103.8996	7.8130	103.8996	0.00
02/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4467	4	4467	4	0.00
02/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4682	5	4682	5	0.00
02/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	4257	4	4257	4	0.00
02/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	708	1	708	1	0.00
02/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	590	1	590	1	0.00
02/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	646	1	646	1	0.00
02/11/2010	R204 On 04-August-11			Bond Future	7.89	101.4678	7.8880	101.4678	0.00
02/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2778	3	2778	3	0.00
02/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2930	3	2930	3	0.00
02/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2630	3	2630	3	0.00
02/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2288	2	2288	2	0.00
02/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2039	2	2039	2	0.00
02/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2161	2	2161	2	0.00
02/11/2010	R206 On 04-November-10			Bond Future	6.53	104.9390	6.5260	104.9390	0.00
02/11/2010	R206 On 04-November-10	8.50	Call	Bond Future	5500	5	5500	5	0.00
02/11/2010	R206 On 04-November-10	8.55	Call	Bond Future	5635	5	5635	5	0.00
02/11/2010	R206 On 04-November-10	8.45	Call	Bond Future	5366	5	5366	5	0.00
02/11/2010	R206 On 04-November-10	7.25	Call	Bond Future	2061	2	2061	2	150.00
02/11/2010	R206 On 04-November-10	6.75	Call	Bond Future	643	0	643	0	450.00
02/11/2010	R206 On 04-November-10	8.00	Call	Bond Future	4142	4	4142	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
02/11/2010	R206 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	450.00
02/11/2010	R206 On 04-November-10	6.75	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R206 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	150.00
02/11/2010	R206 On 04-November-10	8.45	Put	Bond Future	1	0	1	0	0.00
02/11/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R206 On 03-February-11			Bond Future	6.57	102.7516	6.5670	102.7516	0.00
02/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3742	4	3742	4	0.00
02/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3869	4	3869	4	0.00
02/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3615	3	3615	3	0.00
02/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	3	0	3	0	0.00
02/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
02/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	2	0	2	0	0.00
02/11/2010	R206 On 05-May-11			Bond Future	6.63	104.2809	6.6290	104.2809	0.00
02/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2238	2	2238	2	0.00
02/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	2135	2	2135	2	0.00
02/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2343	2	2343	2	0.00
02/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	113	0	113	0	0.00
02/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	144	0	144	0	0.00
02/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	128	0	128	0	0.00
02/11/2010	R206 On 04-August-11			Bond Future	6.69	102.1238	6.6850	102.1238	0.00
02/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1282	1	1282	1	0.00
02/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1214	1	1214	1	0.00
02/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1353	1	1353	1	0.00
02/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	541	1	541	1	0.00
02/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	624	1	624	1	0.00
02/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	581	1	581	1	0.00
02/11/2010	R207 On 04-November-10			Bond Future	7.78	98.6480	7.7780	98.6480	600.00
02/11/2010	R207 On 04-November-10	9.25	Call	Bond Future	8780	9	8780	9	0.00
02/11/2010	R207 On 04-November-10	9.30	Call	Bond Future	9060	9	9060	9	0.00
02/11/2010	R207 On 04-November-10	9.40	Call	Bond Future	9616	9	9616	9	0.00
02/11/2010	R207 On 04-November-10	9.20	Call	Bond Future	8499	8	8499	8	0.00
02/11/2010	R207 On 04-November-10	9.20	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
02/11/2010	R207 On 04-November-10	9.40	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R207 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R207 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R207 On 03-February-11			Bond Future	7.84	96.4859	7.8420	96.4859	1,400.00
02/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5588	5	5588	5	0.00
02/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	5327	5	5327	5	0.00
02/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5851	6	5851	6	0.00
02/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	149	0	149	0	0.00
02/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	200	0	200	0	0.00
02/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	173	0	173	0	0.00
02/11/2010	R207 On 05-May-11			Bond Future	7.92	97.9264	7.9160	97.9264	0.00
02/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	4313	4	4313	4	0.00
02/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4529	4	4529	4	0.00
02/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	4101	4	4101	4	0.00
02/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	947	1	947	1	0.00
02/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	799	1	799	1	0.00
02/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	870	1	870	1	0.00
02/11/2010	R207 On 04-August-11			Bond Future	7.99	95.7981	7.9890	95.7981	0.00
02/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3496	3	3496	3	0.00
02/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3671	4	3671	4	0.00
02/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	3327	3	3327	3	0.00
02/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2097	2	2097	2	0.00
02/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	1865	2	1865	2	0.00
02/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	1977	2	1977	2	0.00
02/11/2010	R208 On 04-November-10			Bond Future	7.89	92.4632	7.8880	92.4632	6,325.00
02/11/2010	R208 On 04-November-10	9.25	Call	Bond Future	8497	8	8497	8	0.00
02/11/2010	R208 On 04-November-10	9.30	Call	Bond Future	8789	8	8789	8	0.00
02/11/2010	R208 On 04-November-10	9.20	Call	Bond Future	8204	8	8204	8	0.00
02/11/2010	R208 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R208 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R208 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R208 On 03-February-11			Bond Future	7.95	93.8505	7.9520	93.8505	5,596.00
02/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	5272	5	5272	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5539	5	5539	5	0.00
02/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	5008	5	5008	5	0.00
02/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	305	0	305	0	0.00
02/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	231	0	231	0	0.00
02/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	265	0	265	0	0.00
02/11/2010	R208 On 05-May-11			Bond Future	8.02	91.8489	8.0200	91.8489	0.00
02/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	4077	4	4077	4	0.00
02/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3864	4	3864	4	0.00
02/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	4294	4	4294	4	0.00
02/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	998	1	998	1	0.00
02/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1178	1	1178	1	0.00
02/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1086	1	1086	1	0.00
02/11/2010	R208 On 04-August-11			Bond Future	8.09	93.2707	8.0870	93.2707	0.00
02/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3432	3	3432	3	0.00
02/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3606	3	3606	3	0.00
02/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	3262	3	3262	3	0.00
02/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2562	3	2562	3	0.00
02/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2291	2	2291	2	0.00
02/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2424	3	2424	3	0.00
02/11/2010	R209 On 04-November-10			Bond Future	8.02	81.0408	8.0220	81.0408	11,100.00
02/11/2010	R209 On 04-November-10	9.00	Call	Bond Future	8197	8	8197	8	0.00
02/11/2010	R209 On 04-November-10	9.05	Call	Bond Future	8580	8	8580	8	0.00
02/11/2010	R209 On 04-November-10	8.95	Call	Bond Future	7811	7	7811	7	0.00
02/11/2010	R209 On 04-November-10	8.25	Call	Bond Future	2041	2	2041	2	54.00
02/11/2010	R209 On 04-November-10	9.25	Call	Bond Future	10078	10	10078	10	0.00
02/11/2010	R209 On 04-November-10	7.75	Call	Bond Future	0	0	0	0	162.00
02/11/2010	R209 On 04-November-10	8.50	Call	Bond Future	4183	4	4183	4	0.00
02/11/2010	R209 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	54.00
02/11/2010	R209 On 04-November-10	8.25	Put	Bond Future	2	0	2	0	0.00
02/11/2010	R209 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	162.00
02/11/2010	R209 On 04-November-10	7.75	Put	Bond Future	2544	3	2544	3	0.00
02/11/2010	R209 On 04-November-10	8.95	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R209 On 04-November-10	9.05	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
02/11/2010	R209 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R209 On 03-February-11			Bond Future	8.07	82.2581	8.0650	82.2581	23,685.00
02/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	8081	8	8081	8	0.00
02/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	8427	8	8427	8	0.00
02/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	7734	7	7734	7	0.00
02/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	325	0	325	0	0.00
02/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	251	0	251	0	0.00
02/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	287	0	287	0	0.00
02/11/2010	R209 On 05-May-11			Bond Future	8.11	80.3388	8.1110	80.3388	0.00
02/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	5194	5	5194	5	0.00
02/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	5472	5	5472	5	0.00
02/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	4921	5	4921	5	0.00
02/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	1976	2	1976	2	0.00
02/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1692	2	1692	2	0.00
02/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	1830	2	1830	2	0.00
02/11/2010	R209 On 04-August-11			Bond Future	8.15	81.5772	8.1540	81.5772	0.00
02/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	5754	5	5754	5	0.00
02/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	6012	6	6012	6	0.00
02/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	5501	5	5501	5	0.00
02/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	15015	14	15015	14	0.00
02/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	348	0	348	0	0.00
02/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	2945	3	2945	3	0.00
02/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2621	3	2621	3	0.00
02/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	2779	3	2779	3	0.00
02/11/2010	R210 On 04-November-10			Bond Future	121.81	121.8152	121.8081	121.8152	0.00
02/11/2010	R210 On 04-November-10	3.10	Call	Bond Future	118708	119	118708	119	0.00
02/11/2010	R210 On 04-November-10	3.15	Call	Bond Future	118658	119	118658	119	0.00
02/11/2010	R210 On 04-November-10	3.05	Call	Bond Future	118758	119	118758	119	0.00
02/11/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R211 On 04-November-10			Bond Future	2.23	102.2283	2.2340	102.2283	0.00
02/11/2010	R211 On 04-November-10	2.75	Call	Bond Future	2960	3	2960	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
02/11/2010	R211 On 04-November-10	2.70	Call	Bond Future	2677	3	2677	3	0.00
02/11/2010	R211 On 04-November-10	2.80	Call	Bond Future	3242	3	3242	3	0.00
02/11/2010	R211 On 04-November-10	2.80	Put	Bond Future	1	0	1	0	0.00
02/11/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R211 On 03-February-11			Bond Future	2.07	102.4838	2.0680	102.4838	539.00
02/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	2418	2	2418	2	0.00
02/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	2693	3	2693	3	0.00
02/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	2141	2	2141	2	0.00
02/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R212 On 04-November-10			Bond Future	2.65	101.7083	2.6520	101.7083	0.00
02/11/2010	R212 On 04-November-10	3.00	Call	Bond Future	3314	3	3314	3	0.00
02/11/2010	R212 On 04-November-10	3.05	Call	Bond Future	3780	4	3780	4	0.00
02/11/2010	R212 On 04-November-10	2.95	Call	Bond Future	2846	3	2846	3	0.00
02/11/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R212 On 03-February-11			Bond Future	2.57	101.8207	2.5650	101.8207	1,868.00
02/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4084	4	4084	4	0.00
02/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4541	5	4541	5	0.00
02/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	3624	4	3624	4	0.00
02/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/11/2010	TRT1 On 04-November-10			Index Future	342.79	341.8680	342.7930	341.8680	0.00
02/11/2010	TRT1 On 03-February-11			Index Future	347.88	346.9360	347.8750	346.9360	100.00
02/11/2010	TRT1 On 05-May-11			Index Future	352.96	352.0030	352.9560	352.0030	0.00
03/11/2010	AL7T On 04-November-10			Index Future	376.50	376.2170	376.4990	376.2170	8.00
03/11/2010	AL7T On 03-February-11			Index Future	382.16	381.8710	382.1580	381.8710	30.00
03/11/2010	ALBI On 04-November-10			Index Future	346.65	346.2290	346.6450	346.2290	0.00
03/11/2010	ALBI On 03-February-11			Index Future	351.86	351.4330	351.8550	351.4330	1,129.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	ALBI On 05-May-11			Index Future	357.10	356.6710	357.1000	356.6710	0.00
03/11/2010	CRD1 On 04-November-10			Index Future	152.35	152.3600	152.3540	152.3600	0.00
03/11/2010	CRD1 On 03-February-11			Index Future	154.61	154.6190	154.6140	154.6190	2.00
03/11/2010	CRD1 On 05-May-11			Index Future	156.87	156.8780	156.8730	156.8780	0.00
03/11/2010	GOVI On 04-November-10			GOVI	347.24	346.8790	347.2370	346.8790	63.00
03/11/2010	GOVI On 04-November-10	329.00	Call	GOVI	182370	18	182370	18	0.00
03/11/2010	GOVI On 04-November-10	328.99	Call	GOVI	182470	18	182470	18	0.00
03/11/2010	GOVI On 04-November-10	329.01	Call	GOVI	182270	18	182270	18	0.00
03/11/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 03-February-11			GOVI	352.46	352.0920	352.4560	352.0920	139.00
03/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	94560	9	94560	9	0.00
03/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	94460	9	94460	9	0.00
03/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	94660	9	94660	9	0.00
03/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 05-May-11			GOVI	357.71	357.3400	357.7100	357.3400	0.00
03/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	87100	8	87100	8	0.00
03/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	87200	8	87200	8	0.00
03/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	87000	8	87000	8	0.00
03/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
03/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/11/2010	IGOV On 03-February-11			Index Future	146.76	146.9330	146.7600	146.9330	0.00
03/11/2010	IGOV On 05-May-11			Index Future	148.95	149.1230	148.9470	149.1230	0.00
03/11/2010	IGOV On 04-August-11			Index Future	151.22	151.3980	151.2200	151.3980	0.00
03/11/2010	ILBI On 04-November-10			Index Future	391.57	391.9730	391.5700	391.9730	17.00
03/11/2010	ILBI On 03-February-11			Index Future	397.43	398.0280	397.4270	398.0280	494.00
03/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.83	94.1870	5.8270	94.1870	2,500.00
03/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.70	94.2820	5.7030	94.2820	2,500.00
03/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.64	94.3580	5.6360	94.3580	0.00
03/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.57	94.4290	5.5670	94.4290	0.00
03/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.54	94.4680	5.5390	94.4680	5,500.00
03/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.52	94.4570	5.5170	94.4570	0.00
03/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.54	94.4450	5.5430	94.4450	4,500.00
03/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.66	94.3030	5.6570	94.3030	13,700.00
03/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.82	94.1300	5.8200	94.1300	5,200.00
03/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.03	93.9160	6.0270	93.9160	0.00
03/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.26	93.6680	6.2640	93.6680	0.00
03/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.45	93.5450	6.4450	93.5450	40,000.00
03/11/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
03/11/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/11/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/11/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/11/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/11/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/11/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/11/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/11/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/11/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/11/2010	OTH1 On 04-November-10			Index Future	343.08	342.3560	343.0820	342.3560	0.00
03/11/2010	OTH1 On 03-February-11			Index Future	348.24	347.5010	348.2380	347.5010	3.00
03/11/2010	OTH1 On 05-May-11			Index Future	353.43	352.6800	353.4290	352.6800	0.00
03/11/2010	R157 On 04-November-10			Bond Future	6.97	128.4673	6.9710	128.4673	3,626.00
03/11/2010	R157 On 04-November-10	8.50	Call	Bond Future	6945	7	6945	7	0.00
03/11/2010	R157 On 04-November-10	8.55	Call	Bond Future	7164	7	7164	7	0.00
03/11/2010	R157 On 04-November-10	8.45	Call	Bond Future	6726	7	6726	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
03/11/2010	R157 On 04-November-10	7.50	Call	Bond Future	2460	2	2460	2	500.00
03/11/2010	R157 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R157 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R157 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R157 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R157 On 03-February-11			Bond Future	7.04	130.3980	7.0380	130.3980	6,186.00
03/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3864	4	3864	4	0.00
03/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3667	4	3667	4	0.00
03/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	4063	4	4063	4	0.00
03/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	79	0	79	0	0.00
03/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	112	0	112	0	0.00
03/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	94	0	94	0	0.00
03/11/2010	R157 On 05-May-11			Bond Future	7.11	125.5309	7.1120	125.5309	705.00
03/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	3069	3	3069	3	0.00
03/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3232	3	3232	3	0.00
03/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2908	3	2908	3	0.00
03/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2751	3	2751	3	0.00
03/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	510	1	510	1	0.00
03/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	461	0	461	0	0.00
03/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	376	0	376	0	0.00
03/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	417	0	417	0	0.00
03/11/2010	R157 On 04-August-11			Bond Future	7.18	127.4677	7.1820	127.4677	0.00
03/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2363	2	2363	2	0.00
03/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2242	2	2242	2	0.00
03/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2488	2	2488	2	0.00
03/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1039	1	1039	1	0.00
03/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1184	1	1184	1	0.00
03/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1109	1	1109	1	0.00
03/11/2010	R186 On 04-November-10			Bond Future	7.94	126.6361	7.9360	126.6361	14,466.00
03/11/2010	R186 On 04-November-10	9.25	Call	Bond Future	12727	12	12727	12	0.00
03/11/2010	R186 On 04-November-10	9.30	Call	Bond Future	13172	13	13172	13	0.00
03/11/2010	R186 On 04-November-10	9.20	Call	Bond Future	12279	12	12279	12	0.00
03/11/2010	R186 On 04-November-10	8.75	Call	Bond Future	8123	8	8123	8	7,900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R186 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R186 On 04-November-10	8.75	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R186 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R186 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R186 On 03-February-11			Bond Future	7.99	123.2395	7.9900	123.2395	23,682.00
03/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	10051	10	10051	10	0.00
03/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	10473	10	10473	10	0.00
03/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1609	1	1609	1	3,000.00
03/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	9630	9	9630	9	0.00
03/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	278	0	278	0	0.00
03/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4123	4	4123	4	0.00
03/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	208	0	208	0	0.00
03/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	241	0	241	0	0.00
03/11/2010	R186 On 05-May-11			Bond Future	8.05	125.0744	8.0500	125.0744	0.00
03/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	8071	8	8071	8	0.00
03/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	8433	8	8433	8	0.00
03/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	7714	7	7714	7	0.00
03/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	3436	3	3436	3	5,500.00
03/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1369	2	1369	2	0.00
03/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	3945	4	3945	4	0.00
03/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1155	1	1155	1	0.00
03/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1258	1	1258	1	0.00
03/11/2010	R186 On 04-August-11			Bond Future	8.11	121.7176	8.1070	121.7176	0.00
03/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	5361	5	5361	5	0.00
03/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	5635	5	5635	5	0.00
03/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	5094	5	5094	5	0.00
03/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4171	4	4171	4	0.00
03/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	3731	4	3731	4	0.00
03/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	3946	4	3946	4	0.00
03/11/2010	R189 On 04-November-10			Bond Future	209.63	209.6892	209.6308	209.6892	0.00
03/11/2010	R189 On 04-November-10	1.75	Call	Bond Future	207881	208	207881	208	0.00
03/11/2010	R189 On 04-November-10	1.70	Call	Bond Future	207931	208	207931	208	0.00
03/11/2010	R189 On 04-November-10	1.80	Call	Bond Future	207831	208	207831	208	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R197 On 04-November-10			Bond Future	226.39	226.4245	226.3851	226.4245	0.00
03/11/2010	R197 On 04-November-10	3.05	Call	Bond Future	223335	223	223335	223	0.00
03/11/2010	R197 On 04-November-10	3.10	Call	Bond Future	223285	223	223285	223	0.00
03/11/2010	R197 On 04-November-10	3.00	Call	Bond Future	223385	223	223385	223	0.00
03/11/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R201 On 04-November-10			Bond Future	6.77	110.3776	6.7710	110.3776	849.00
03/11/2010	R201 On 04-November-10	8.50	Call	Bond Future	6155	6	6155	6	0.00
03/11/2010	R201 On 04-November-10	8.55	Call	Bond Future	6327	6	6327	6	0.00
03/11/2010	R201 On 04-November-10	8.45	Call	Bond Future	5983	6	5983	6	0.00
03/11/2010	R201 On 04-November-10	7.25	Call	Bond Future	1750	2	1750	2	140.00
03/11/2010	R201 On 04-November-10	8.00	Call	Bond Future	4421	4	4421	4	0.00
03/11/2010	R201 On 04-November-10	6.75	Call	Bond Future	41	0	41	0	420.00
03/11/2010	R201 On 04-November-10	7.50	Call	Bond Future	2650	3	2650	3	0.00
03/11/2010	R201 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	140.00
03/11/2010	R201 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R201 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	420.00
03/11/2010	R201 On 04-November-10	6.75	Put	Bond Future	119	0	119	0	0.00
03/11/2010	R201 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R201 On 04-November-10	8.55	Put	Bond Future	1	0	1	0	0.00
03/11/2010	R201 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R201 On 03-February-11			Bond Future	6.82	107.6256	6.8240	107.6256	639.00
03/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	4013	4	4013	4	0.00
03/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4176	4	4176	4	0.00
03/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3850	4	3850	4	0.00
03/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	18	0	18	0	0.00
03/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	12	0	12	0	0.00
03/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	14	0	14	0	0.00
03/11/2010	R201 On 05-May-11			Bond Future	6.89	109.2293	6.8900	109.2293	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2950	3	2950	3	0.00
03/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2814	3	2814	3	0.00
03/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	3088	3	3088	3	0.00
03/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	166	0	166	0	0.00
03/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	208	0	208	0	0.00
03/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	186	0	186	0	0.00
03/11/2010	R201 On 04-August-11			Bond Future	6.95	106.5037	6.9530	106.5037	0.00
03/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1696	2	1696	2	0.00
03/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1602	2	1602	2	0.00
03/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1806	2	1806	2	0.00
03/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	754	1	754	1	0.00
03/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	852	1	852	1	0.00
03/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	794	1	794	1	0.00
03/11/2010	R202 On 04-November-10			Bond Future	0.58	163.5378	0.5750	163.5378	0.00
03/11/2010	R202 On 04-November-10	3.05	Call	Bond Future	55457	55	55457	55	0.00
03/11/2010	R202 On 04-November-10	3.10	Call	Bond Future	56311	56	56311	56	0.00
03/11/2010	R202 On 04-November-10	3.00	Call	Bond Future	54595	55	54595	55	0.00
03/11/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R202 On 05-May-11			Bond Future	0.45	165.8806	0.4480	165.8806	6,500.00
03/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	39192	39	39192	39	0.00
03/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	38154	38	38154	38	0.00
03/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	40220	40	40220	40	0.00
03/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R203 On 04-November-10			Bond Future	7.56	104.9382	7.5560	104.9382	1,918.00
03/11/2010	R203 On 04-November-10	9.25	Call	Bond Future	8652	9	8652	9	0.00
03/11/2010	R203 On 04-November-10	9.30	Call	Bond Future	8893	9	8893	9	0.00
03/11/2010	R203 On 04-November-10	9.20	Call	Bond Future	8410	8	8410	8	0.00
03/11/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R203 On 04-November-10	9.30	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
03/11/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R203 On 03-February-11			Bond Future	7.63	106.5140	7.6320	106.5140	1,402.00
03/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4556	5	4556	5	0.00
03/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4334	4	4334	4	0.00
03/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4781	5	4781	5	0.00
03/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	134	0	134	0	0.00
03/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	180	0	180	0	0.00
03/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	155	0	155	0	0.00
03/11/2010	R203 On 05-May-11			Bond Future	7.71	103.9401	7.7130	103.9401	0.00
03/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3416	3	3416	3	0.00
03/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3596	4	3596	4	0.00
03/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3240	3	3240	3	0.00
03/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	827	1	827	1	0.00
03/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	696	1	696	1	0.00
03/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	759	1	759	1	0.00
03/11/2010	R203 On 04-August-11			Bond Future	7.79	105.5439	7.7910	105.5439	0.00
03/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2718	3	2718	3	0.00
03/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2859	3	2859	3	0.00
03/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2580	3	2580	3	0.00
03/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1813	2	1813	2	0.00
03/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1613	2	1613	2	0.00
03/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1711	2	1711	2	0.00
03/11/2010	R204 On 04-November-10			Bond Future	7.67	105.0472	7.6710	105.0472	2,242.00
03/11/2010	R204 On 04-November-10	9.25	Call	Bond Future	8989	9	8989	9	0.00
03/11/2010	R204 On 04-November-10	9.30	Call	Bond Future	9257	9	9257	9	0.00
03/11/2010	R204 On 04-November-10	9.20	Call	Bond Future	8720	9	8720	9	0.00
03/11/2010	R204 On 04-November-10	9.00	Call	Bond Future	7635	8	7635	8	0.00
03/11/2010	R204 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R204 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R204 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R204 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R204 On 03-February-11			Bond Future	7.74	102.5961	7.7390	102.5961	1,876.00
03/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4582	5	4582	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
03/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4827	5	4827	5	0.00
03/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	4340	4	4340	4	0.00
03/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	274	0	274	0	0.00
03/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	206	0	206	0	0.00
03/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	238	0	238	0	0.00
03/11/2010	R204 On 05-May-11			Bond Future	7.82	104.1215	7.8160	104.1215	0.00
03/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4450	4	4450	4	0.00
03/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	4239	4	4239	4	0.00
03/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4664	5	4664	5	0.00
03/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	589	1	589	1	0.00
03/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	707	1	707	1	0.00
03/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	646	1	646	1	0.00
03/11/2010	R204 On 04-August-11			Bond Future	7.89	101.6942	7.8910	101.6942	0.00
03/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2764	3	2764	3	0.00
03/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2616	3	2616	3	0.00
03/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2917	3	2917	3	0.00
03/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2043	2	2043	2	0.00
03/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2291	2	2291	2	0.00
03/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2164	2	2164	2	0.00
03/11/2010	R206 On 04-November-10			Bond Future	6.55	105.1290	6.5500	105.1290	0.00
03/11/2010	R206 On 04-November-10	8.50	Call	Bond Future	5431	6	5431	6	0.00
03/11/2010	R206 On 04-November-10	8.55	Call	Bond Future	5566	6	5566	6	0.00
03/11/2010	R206 On 04-November-10	8.45	Call	Bond Future	5296	5	5296	5	0.00
03/11/2010	R206 On 04-November-10	7.25	Call	Bond Future	1992	2	1992	2	150.00
03/11/2010	R206 On 04-November-10	8.00	Call	Bond Future	4073	4	4073	4	0.00
03/11/2010	R206 On 04-November-10	6.75	Call	Bond Future	574	1	574	1	450.00
03/11/2010	R206 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	450.00
03/11/2010	R206 On 04-November-10	6.75	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R206 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	150.00
03/11/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R206 On 03-February-11			Bond Future	6.59	102.9436	6.5930	102.9436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3673	4	3673	4	0.00
03/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3546	4	3546	4	0.00
03/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3800	4	3800	4	0.00
03/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
03/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	3	0	3	0	0.00
03/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
03/11/2010	R206 On 05-May-11			Bond Future	6.66	104.4770	6.6580	104.4770	0.00
03/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2176	2	2176	2	0.00
03/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2280	2	2280	2	0.00
03/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	2073	2	2073	2	0.00
03/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	153	0	153	0	0.00
03/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	121	0	121	0	0.00
03/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	137	0	137	0	0.00
03/11/2010	R206 On 04-August-11			Bond Future	6.72	102.3224	6.7180	102.3224	0.00
03/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1235	1	1235	1	0.00
03/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1304	1	1304	1	0.00
03/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1168	1	1168	1	0.00
03/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	652	1	652	1	0.00
03/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	566	1	566	1	0.00
03/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	608	1	608	1	0.00
03/11/2010	R207 On 04-November-10			Bond Future	7.76	98.8694	7.7560	98.8694	600.00
03/11/2010	R207 On 04-November-10	9.25	Call	Bond Future	8919	9	8919	9	0.00
03/11/2010	R207 On 04-November-10	9.30	Call	Bond Future	9199	9	9199	9	0.00
03/11/2010	R207 On 04-November-10	9.20	Call	Bond Future	8638	8	8638	8	0.00
03/11/2010	R207 On 04-November-10	9.40	Call	Bond Future	9755	10	9755	10	0.00
03/11/2010	R207 On 04-November-10	9.40	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R207 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R207 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R207 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R207 On 03-February-11			Bond Future	7.82	96.7207	7.8200	96.7207	1,400.00
03/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5709	6	5709	6	0.00
03/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5974	6	5974	6	0.00
03/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	5447	5	5447	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
03/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	183	0	183	0	0.00
03/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	136	0	136	0	0.00
03/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	158	0	158	0	0.00
03/11/2010	R207 On 05-May-11			Bond Future	7.89	98.1613	7.8920	98.1613	0.00
03/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	4417	4	4417	4	0.00
03/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	4203	4	4203	4	0.00
03/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4636	5	4636	5	0.00
03/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	761	1	761	1	0.00
03/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	904	1	904	1	0.00
03/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	829	1	829	1	0.00
03/11/2010	R207 On 04-August-11			Bond Future	7.96	96.0329	7.9640	96.0329	0.00
03/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3581	3	3581	3	0.00
03/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	3409	3	3409	3	0.00
03/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3758	4	3758	4	0.00
03/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	1805	2	1805	2	0.00
03/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2032	2	2032	2	0.00
03/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	1915	2	1915	2	0.00
03/11/2010	R208 On 04-November-10			Bond Future	7.85	92.7614	7.8510	92.7614	6,325.00
03/11/2010	R208 On 04-November-10	9.25	Call	Bond Future	8743	8	8743	8	0.00
03/11/2010	R208 On 04-November-10	9.20	Call	Bond Future	8450	8	8450	8	0.00
03/11/2010	R208 On 04-November-10	9.30	Call	Bond Future	9035	9	9035	9	0.00
03/11/2010	R208 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R208 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R208 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R208 On 03-February-11			Bond Future	7.91	94.1555	7.9130	94.1555	5,596.00
03/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	5493	5	5493	5	0.00
03/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	5225	5	5225	5	0.00
03/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5763	6	5763	6	0.00
03/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	200	0	200	0	0.00
03/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	268	0	268	0	0.00
03/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	232	0	232	0	0.00
03/11/2010	R208 On 05-May-11			Bond Future	7.98	92.1665	7.9810	92.1665	0.00
03/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	4250	4	4250	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
03/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	4472	4	4472	4	0.00
03/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	4033	4	4033	4	0.00
03/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1099	1	1099	1	0.00
03/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	928	1	928	1	0.00
03/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1010	1	1010	1	0.00
03/11/2010	R208 On 04-August-11			Bond Future	8.05	93.5877	8.0460	93.5877	0.00
03/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3575	3	3575	3	0.00
03/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3753	4	3753	4	0.00
03/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	3401	3	3401	3	0.00
03/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2445	3	2445	3	0.00
03/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2182	2	2182	2	0.00
03/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2311	2	2311	2	0.00
03/11/2010	R209 On 04-November-10			Bond Future	7.97	81.5855	7.9700	81.5855	11,100.00
03/11/2010	R209 On 04-November-10	9.00	Call	Bond Future	8674	8	8674	8	0.00
03/11/2010	R209 On 04-November-10	9.05	Call	Bond Future	9057	9	9057	9	0.00
03/11/2010	R209 On 04-November-10	8.95	Call	Bond Future	8288	8	8288	8	0.00
03/11/2010	R209 On 04-November-10	8.50	Call	Bond Future	4659	4	4659	4	0.00
03/11/2010	R209 On 04-November-10	8.25	Call	Bond Future	2516	2	2516	2	54.00
03/11/2010	R209 On 04-November-10	9.25	Call	Bond Future	10555	10	10555	10	0.00
03/11/2010	R209 On 04-November-10	7.75	Call	Bond Future	0	0	0	0	162.00
03/11/2010	R209 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	162.00
03/11/2010	R209 On 04-November-10	7.75	Put	Bond Future	2067	3	2067	3	0.00
03/11/2010	R209 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	54.00
03/11/2010	R209 On 04-November-10	8.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R209 On 04-November-10	8.95	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R209 On 04-November-10	9.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R209 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R209 On 03-February-11			Bond Future	8.01	82.8154	8.0130	82.8154	23,685.00
03/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	8507	8	8507	8	0.00
03/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	8858	8	8858	8	0.00
03/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	8154	8	8154	8	0.00
03/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	273	0	273	0	0.00
03/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	209	0	209	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
03/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	241	0	241	0	0.00
03/11/2010	R209 On 05-May-11			Bond Future	8.06	80.8993	8.0570	80.8993	0.00
03/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	5520	5	5520	5	0.00
03/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	5808	5	5808	5	0.00
03/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	5238	5	5238	5	0.00
03/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	1808	2	1808	2	0.00
03/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1542	2	1542	2	0.00
03/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	1670	2	1670	2	0.00
03/11/2010	R209 On 04-August-11			Bond Future	8.10	82.1499	8.0990	82.1499	0.00
03/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	6064	6	6064	6	0.00
03/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	6329	6	6329	6	0.00
03/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	5803	6	5803	6	0.00
03/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	15471	15	15471	15	0.00
03/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	314	0	314	0	0.00
03/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	2757	3	2757	3	0.00
03/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2448	3	2448	3	0.00
03/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	2599	3	2599	3	0.00
03/11/2010	R210 On 04-November-10			Bond Future	121.79	121.8081	121.7873	121.8081	0.00
03/11/2010	R210 On 04-November-10	3.10	Call	Bond Future	118687	119	118687	119	0.00
03/11/2010	R210 On 04-November-10	3.05	Call	Bond Future	118737	119	118737	119	0.00
03/11/2010	R210 On 04-November-10	3.15	Call	Bond Future	118637	119	118637	119	0.00
03/11/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R211 On 04-November-10			Bond Future	2.24	102.2224	2.2370	102.2224	0.00
03/11/2010	R211 On 04-November-10	2.75	Call	Bond Future	2942	3	2942	3	0.00
03/11/2010	R211 On 04-November-10	2.80	Call	Bond Future	3224	3	3224	3	0.00
03/11/2010	R211 On 04-November-10	2.70	Call	Bond Future	2660	3	2660	3	0.00
03/11/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R211 On 03-February-11			Bond Future	2.07	102.4725	2.0710	102.4725	539.00
03/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	2401	2	2401	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
03/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	2676	3	2676	3	0.00
03/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	2124	2	2124	2	0.00
03/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R212 On 04-November-10			Bond Future	2.65	101.6986	2.6540	101.6986	0.00
03/11/2010	R212 On 04-November-10	3.00	Call	Bond Future	3295	3	3295	3	0.00
03/11/2010	R212 On 04-November-10	3.05	Call	Bond Future	3761	4	3761	4	0.00
03/11/2010	R212 On 04-November-10	2.95	Call	Bond Future	2826	3	2826	3	0.00
03/11/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R212 On 03-February-11			Bond Future	2.57	101.8207	2.5670	101.8207	1,868.00
03/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4065	4	4065	4	0.00
03/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4522	5	4522	5	0.00
03/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	3605	4	3605	4	0.00
03/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	TRT1 On 04-November-10			Index Future	343.16	342.7930	343.1590	342.7930	0.00
03/11/2010	TRT1 On 03-February-11			Index Future	348.25	347.8750	348.2480	347.8750	100.00
03/11/2010	TRT1 On 05-May-11			Index Future	353.34	352.9560	353.3380	352.9560	0.00