



Derivatives Monthly Statistics Report

For March 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2010	AL7T On 06-May-10			Index Future	335.91	335.6050	335.9120	335.6050	58.00
01/03/2010	ALBI On 06-May-10			Index Future	310.09	309.7390	310.0850	309.7390	1,265.00
01/03/2010	ALBI On 05-August-10			Index Future	310.23	309.8840	310.2280	309.8840	0.00
01/03/2010	CRD1 On 06-May-10			Index Future	135.57	135.4810	135.5730	135.4810	2.00
01/03/2010	GOVI On 06-May-10			GOVI	311.57	311.2410	311.5660	311.2410	324.00
01/03/2010	GOVI On 06-May-10	309.80	Call	GOVI	45374	4	45374	4	0.00
01/03/2010	GOVI On 06-May-10	309.80	Put	GOVI	27714	3	27714	3	0.00
01/03/2010	GOVI On 05-August-10			GOVI	317.27	316.9390	317.2690	316.9390	0.00
01/03/2010	GOVI On 05-August-10	315.60	Call	GOVI	63110	6	63110	6	0.00
01/03/2010	GOVI On 05-August-10	315.60	Put	GOVI	46420	5	46420	5	0.00
01/03/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2010	ILBI On 06-May-10			Index Future	362.42	363.7430	362.4230	363.7430	433.00
01/03/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
01/03/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
01/03/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
01/03/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
01/03/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
01/03/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
01/03/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
01/03/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	0.00
01/03/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.06	92.9420	7.0580	92.9420	0.00
01/03/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.01	92.9880	7.0120	92.9880	0.00
01/03/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.00	92.9990	7.0010	92.9990	0.00

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01/03/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.99	93.0060	6.9940	93.0060	0.00
01/03/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.99	93.0070	6.9930	93.0070	0.00
01/03/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.01	92.9880	7.0120	92.9880	0.00
01/03/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.13	92.8710	7.1290	92.8710	0.00
01/03/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.31	92.6910	7.3090	92.6910	5,000.00
01/03/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.61	92.3950	7.6050	92.3950	5,000.00
01/03/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.99	92.0080	7.9920	92.0080	2,500.00
01/03/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.26	91.7440	8.2560	91.7440	7,500.00
01/03/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
01/03/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
01/03/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
01/03/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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01/03/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/03/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/03/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/03/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
01/03/2010	OTH1 On 06-May-10			Index Future	301.68	301.2270	301.6750	301.2270	3.00
01/03/2010	R155 On 06-May-10			Bond Future	7.34	109.4343	7.3410	109.4343	0.00
01/03/2010	R155 On 06-May-10	7.50	Call	Bond Future	305	0	305	0	0.00
01/03/2010	R155 On 06-May-10	7.45	Call	Bond Future	264	0	264	0	0.00
01/03/2010	R155 On 06-May-10	7.55	Call	Bond Future	520	1	520	1	0.00
01/03/2010	R155 On 06-May-10	7.55	Put	Bond Future	252	0	252	0	0.00
01/03/2010	R155 On 06-May-10	7.45	Put	Bond Future	124	0	124	0	0.00
01/03/2010	R155 On 06-May-10	7.50	Put	Bond Future	101	0	101	0	0.00
01/03/2010	R157 On 06-May-10			Bond Future	8.22	124.5159	8.2240	124.5159	6,883.00
01/03/2010	R157 On 06-May-10	8.50	Call	Bond Future	1725	2	1725	2	0.00
01/03/2010	R157 On 06-May-10	8.50	Put	Bond Future	396	0	396	0	0.00
01/03/2010	R157 On 05-August-10			Bond Future	8.28	126.7859	8.2800	126.7859	0.00

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01/03/2010	R157 On 05-August-10	8.75	Call	Bond Future	2753	3	2753	3	0.00
01/03/2010	R157 On 05-August-10	8.50	Call	Bond Future	1969	2	1969	2	0.00
01/03/2010	R157 On 05-August-10	9.00	Call	Bond Future	3640	4	3640	4	0.00
01/03/2010	R157 On 05-August-10	8.25	Call	Bond Future	1327	1	1327	1	500.00
01/03/2010	R157 On 05-August-10	9.00	Put	Bond Future	365	0	365	0	500.00
01/03/2010	R157 On 05-August-10	8.25	Put	Bond Future	1466	1	1466	1	0.00
01/03/2010	R157 On 05-August-10	8.50	Put	Bond Future	956	1	956	1	500.00
01/03/2010	R157 On 05-August-10	8.75	Put	Bond Future	602	1	602	1	0.00
01/03/2010	R157 On 04-November-10			Bond Future	8.31	122.3822	8.3110	122.3822	0.00
01/03/2010	R157 On 04-November-10	8.50	Call	Bond Future	2449	2	2449	2	0.00
01/03/2010	R157 On 04-November-10	8.55	Call	Bond Future	2572	3	2572	3	0.00
01/03/2010	R157 On 04-November-10	8.45	Call	Bond Future	2328	2	2328	2	0.00
01/03/2010	R157 On 04-November-10	8.45	Put	Bond Future	1716	2	1716	2	0.00
01/03/2010	R157 On 04-November-10	8.55	Put	Bond Future	1522	2	1522	2	0.00
01/03/2010	R157 On 04-November-10	8.50	Put	Bond Future	1617	2	1617	2	0.00
01/03/2010	R186 On 06-May-10			Bond Future	9.01	116.6566	9.0110	116.6566	19,296.00
01/03/2010	R186 On 06-May-10	9.00	Call	Bond Future	1763	2	1763	2	0.00
01/03/2010	R186 On 06-May-10	9.00	Put	Bond Future	1866	2	1866	2	0.00
01/03/2010	R186 On 05-August-10			Bond Future	9.06	113.5308	9.0560	113.5308	0.00
01/03/2010	R186 On 05-August-10	9.25	Call	Bond Future	3917	4	3917	4	0.00
01/03/2010	R186 On 05-August-10	8.75	Call	Bond Future	1731	2	1731	2	1,300.00
01/03/2010	R186 On 05-August-10	9.75	Call	Bond Future	7031	7	7031	7	0.00
01/03/2010	R186 On 05-August-10	10.00	Call	Bond Future	8783	9	8783	9	0.00
01/03/2010	R186 On 05-August-10	10.00	Put	Bond Future	566	1	566	1	3,000.00
01/03/2010	R186 On 05-August-10	9.75	Put	Bond Future	900	1	900	1	1,300.00
01/03/2010	R186 On 05-August-10	8.75	Put	Bond Future	4604	5	4604	5	0.00
01/03/2010	R186 On 05-August-10	9.25	Put	Bond Future	2151	2	2151	2	0.00
01/03/2010	R186 On 04-November-10			Bond Future	9.09	115.7604	9.0870	115.7604	0.00
01/03/2010	R186 On 04-November-10	9.25	Call	Bond Future	4939	5	4939	5	0.00
01/03/2010	R186 On 04-November-10	9.20	Call	Bond Future	4325	4	4325	4	0.00
01/03/2010	R186 On 04-November-10	9.30	Call	Bond Future	5183	5	5183	5	0.00
01/03/2010	R186 On 04-November-10	9.30	Put	Bond Future	3268	3	3268	3	0.00
01/03/2010	R186 On 04-November-10	9.20	Put	Bond Future	3303	3	3303	3	0.00

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01/03/2010	R186 On 04-November-10	9.25	Put	Bond Future	3469	4	3469	4	0.00
01/03/2010	R201 On 06-May-10			Bond Future	8.24	105.2910	8.2410	105.2910	486.00
01/03/2010	R201 On 06-May-10	8.50	Call	Bond Future	1318	1	1318	1	0.00
01/03/2010	R201 On 06-May-10	8.50	Put	Bond Future	334	0	334	0	0.00
01/03/2010	R201 On 05-August-10			Bond Future	8.29	102.8456	8.2920	102.8456	0.00
01/03/2010	R201 On 05-August-10	9.00	Call	Bond Future	2852	3	2852	3	0.00
01/03/2010	R201 On 05-August-10	9.00	Put	Bond Future	317	0	317	0	0.00
01/03/2010	R201 On 04-November-10			Bond Future	8.31	104.8590	8.3110	104.8590	0.00
01/03/2010	R201 On 04-November-10	8.50	Call	Bond Future	1725	2	1725	2	0.00
01/03/2010	R201 On 04-November-10	8.55	Call	Bond Future	1824	2	1824	2	0.00
01/03/2010	R201 On 04-November-10	8.45	Call	Bond Future	1629	2	1629	2	0.00
01/03/2010	R201 On 04-November-10	8.45	Put	Bond Future	1150	1	1150	1	0.00
01/03/2010	R201 On 04-November-10	8.55	Put	Bond Future	1001	1	1001	1	0.00
01/03/2010	R201 On 04-November-10	8.50	Put	Bond Future	1074	1	1074	1	0.00
01/03/2010	R203 On 06-May-10			Bond Future	8.78	98.4233	8.7810	98.4233	1,710.00
01/03/2010	R203 On 06-May-10	9.00	Call	Bond Future	1704	2	1704	2	0.00
01/03/2010	R203 On 06-May-10	9.00	Put	Bond Future	566	1	566	1	0.00
01/03/2010	R203 On 05-August-10			Bond Future	8.84	100.2703	8.8380	100.2703	0.00
01/03/2010	R203 On 05-August-10	9.25	Call	Bond Future	2892	3	2892	3	0.00
01/03/2010	R203 On 05-August-10	9.25	Put	Bond Future	823	1	823	1	0.00
01/03/2010	R203 On 04-November-10			Bond Future	8.88	98.0580	8.8780	98.0580	0.00
01/03/2010	R203 On 04-November-10	9.25	Call	Bond Future	3263	3	3263	3	0.00
01/03/2010	R203 On 04-November-10	9.20	Call	Bond Future	3116	3	3116	3	0.00
01/03/2010	R203 On 04-November-10	9.30	Call	Bond Future	3414	3	3414	3	0.00
01/03/2010	R203 On 04-November-10	9.30	Put	Bond Future	1353	1	1353	1	0.00
01/03/2010	R203 On 04-November-10	9.20	Put	Bond Future	1538	2	1538	2	0.00
01/03/2010	R203 On 04-November-10	9.25	Put	Bond Future	1443	1	1443	1	0.00
01/03/2010	R204 On 06-May-10			Bond Future	8.82	98.2076	8.8190	98.2076	1,552.00
01/03/2010	R204 On 06-May-10	9.00	Call	Bond Future	1712	2	1712	2	200.00
01/03/2010	R204 On 06-May-10	8.50	Call	Bond Future	420	0	420	0	200.00
01/03/2010	R204 On 06-May-10	9.50	Call	Bond Future	3947	4	3947	4	0.00
01/03/2010	R204 On 06-May-10	9.50	Put	Bond Future	126	0	126	0	200.00
01/03/2010	R204 On 06-May-10	8.50	Put	Bond Future	2281	2	2281	2	0.00

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01/03/2010	R204 On 06-May-10	9.00	Put	Bond Future	677	1	677	1	200.00
01/03/2010	R204 On 05-August-10			Bond Future	8.87	96.0084	8.8740	96.0084	0.00
01/03/2010	R204 On 05-August-10	9.25	Call	Bond Future	3069	3	3069	3	0.00
01/03/2010	R204 On 05-August-10	9.25	Put	Bond Future	983	1	983	1	0.00
01/03/2010	R204 On 04-November-10			Bond Future	8.91	97.8877	8.9100	97.8877	0.00
01/03/2010	R204 On 04-November-10	9.25	Call	Bond Future	3580	4	3580	4	0.00
01/03/2010	R204 On 04-November-10	9.30	Call	Bond Future	3743	4	3743	4	0.00
01/03/2010	R204 On 04-November-10	9.20	Call	Bond Future	3421	3	3421	3	0.00
01/03/2010	R204 On 04-November-10	9.20	Put	Bond Future	1842	2	1842	2	0.00
01/03/2010	R204 On 04-November-10	9.30	Put	Bond Future	1628	2	1628	2	0.00
01/03/2010	R204 On 04-November-10	9.25	Put	Bond Future	1732	2	1732	2	0.00
01/03/2010	R206 On 06-May-10			Bond Future	8.29	99.9360	8.2850	99.9360	0.00
01/03/2010	R206 On 06-May-10	8.75	Call	Bond Future	1555	2	1555	2	0.00
01/03/2010	R206 On 06-May-10	8.75	Put	Bond Future	139	0	139	0	0.00
01/03/2010	R206 On 05-August-10			Bond Future	8.35	98.0407	8.3530	98.0407	0.00
01/03/2010	R206 On 05-August-10	9.00	Call	Bond Future	2125	2	2125	2	0.00
01/03/2010	R206 On 05-August-10	9.00	Put	Bond Future	281	0	281	0	0.00
01/03/2010	R206 On 04-November-10			Bond Future	8.38	99.9580	8.3770	99.9580	0.00
01/03/2010	R206 On 04-November-10	8.50	Call	Bond Future	1485	1	1485	1	0.00
01/03/2010	R206 On 04-November-10	8.45	Call	Bond Future	1414	1	1414	1	0.00
01/03/2010	R206 On 04-November-10	8.55	Call	Bond Future	1558	2	1558	2	0.00
01/03/2010	R206 On 04-November-10	8.55	Put	Bond Future	1091	1	1091	1	0.00
01/03/2010	R206 On 04-November-10	8.45	Put	Bond Future	1217	1	1217	1	0.00
01/03/2010	R206 On 04-November-10	8.50	Put	Bond Future	1153	1	1153	1	0.00
01/03/2010	R207 On 06-May-10			Bond Future	8.98	91.1417	8.9800	91.1417	737.00
01/03/2010	R207 On 06-May-10	9.25	Call	Bond Future	2108	2	2108	2	0.00
01/03/2010	R207 On 06-May-10	9.25	Put	Bond Future	530	1	530	1	0.00
01/03/2010	R207 On 05-August-10			Bond Future	9.04	89.2095	9.0380	89.2095	0.00
01/03/2010	R207 On 05-August-10	9.50	Call	Bond Future	3528	3	3528	3	0.00
01/03/2010	R207 On 05-August-10	9.50	Put	Bond Future	902	1	902	1	0.00
01/03/2010	R207 On 04-November-10			Bond Future	9.07	90.9534	9.0740	90.9534	0.00
01/03/2010	R207 On 04-November-10	9.25	Call	Bond Future	3207	3	3207	3	0.00
01/03/2010	R207 On 04-November-10	9.30	Call	Bond Future	3361	3	3361	3	0.00

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01/03/2010	R207 On 04-November-10	9.20	Call	Bond Future	3056	3	3056	3	0.00
01/03/2010	R207 On 04-November-10	9.20	Put	Bond Future	2343	2	2343	2	0.00
01/03/2010	R207 On 04-November-10	9.30	Put	Bond Future	2087	2	2087	2	0.00
01/03/2010	R207 On 04-November-10	9.25	Put	Bond Future	2213	2	2213	2	0.00
01/03/2010	R208 On 06-May-10			Bond Future	9.03	85.1093	9.0250	85.1093	5,004.00
01/03/2010	R208 On 06-May-10	9.25	Call	Bond Future	2019	2	2019	2	0.00
01/03/2010	R208 On 06-May-10	9.25	Put	Bond Future	656	1	656	1	0.00
01/03/2010	R208 On 05-August-10			Bond Future	9.08	86.7016	9.0780	86.7016	0.00
01/03/2010	R208 On 05-August-10	9.50	Call	Bond Future	3486	3	3486	3	0.00
01/03/2010	R208 On 05-August-10	9.50	Put	Bond Future	994	1	994	1	0.00
01/03/2010	R208 On 04-November-10			Bond Future	9.11	84.9946	9.1140	84.9946	0.00
01/03/2010	R208 On 04-November-10	9.25	Call	Bond Future	3202	3	3202	3	0.00
01/03/2010	R208 On 04-November-10	9.20	Call	Bond Future	2772	3	2772	3	0.00
01/03/2010	R208 On 04-November-10	9.30	Call	Bond Future	3359	3	3359	3	0.00
01/03/2010	R208 On 04-November-10	9.30	Put	Bond Future	2265	2	2265	2	0.00
01/03/2010	R208 On 04-November-10	9.20	Put	Bond Future	2264	2	2264	2	0.00
01/03/2010	R208 On 04-November-10	9.25	Put	Bond Future	2401	2	2401	2	0.00
01/03/2010	R209 On 06-May-10			Bond Future	8.96	73.3305	8.9600	73.3305	1,798.00
01/03/2010	R209 On 06-May-10	8.50	Call	Bond Future	334	0	334	0	0.00
01/03/2010	R209 On 06-May-10	8.50	Put	Bond Future	4050	4	4050	4	0.00
01/03/2010	R209 On 05-August-10			Bond Future	8.99	74.7007	8.9940	74.7007	0.00
01/03/2010	R209 On 05-August-10	8.75	Call	Bond Future	1618	2	1618	2	0.00
01/03/2010	R209 On 05-August-10	8.75	Put	Bond Future	3538	4	3538	4	0.00
01/03/2010	R209 On 04-November-10			Bond Future	9.02	73.0131	9.0160	73.0131	0.00
01/03/2010	R209 On 04-November-10	9.00	Call	Bond Future	3313	3	3313	3	0.00
01/03/2010	R209 On 04-November-10	9.05	Call	Bond Future	3497	3	3497	3	0.00
01/03/2010	R209 On 04-November-10	8.95	Call	Bond Future	3135	3	3135	3	0.00
01/03/2010	R209 On 04-November-10	8.95	Put	Bond Future	3644	4	3644	4	0.00
01/03/2010	R209 On 04-November-10	9.05	Put	Bond Future	3237	3	3237	3	0.00
01/03/2010	R209 On 04-November-10	9.00	Put	Bond Future	3436	4	3436	4	0.00
01/03/2010	TRT1 On 06-May-10			Index Future	307.75	307.4250	307.7490	307.4250	100.00
02/03/2010	AL7T On 06-May-10			Index Future	336.95	335.9120	336.9510	335.9120	58.00
02/03/2010	ALBI On 06-May-10			Index Future	311.06	310.0850	311.0570	310.0850	1,265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	ALBI On 05-August-10			Index Future	311.20	310.2280	311.1980	310.2280	0.00
02/03/2010	CRD1 On 06-May-10			Index Future	135.74	135.5730	135.7380	135.5730	2.00
02/03/2010	GOVI On 06-May-10			GOVI	312.53	311.5660	312.5290	311.5660	324.00
02/03/2010	GOVI On 06-May-10	309.80	Call	GOVI	50932	5	50932	5	0.00
02/03/2010	GOVI On 06-May-10	309.80	Put	GOVI	23642	3	23642	3	0.00
02/03/2010	GOVI On 05-August-10			GOVI	318.25	317.2690	318.2490	317.2690	0.00
02/03/2010	GOVI On 05-August-10	315.60	Call	GOVI	68539	6	68539	6	0.00
02/03/2010	GOVI On 05-August-10	315.60	Put	GOVI	42049	5	42049	5	0.00
02/03/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/03/2010	ILBI On 06-May-10			Index Future	363.11	362.4230	363.1130	362.4230	433.00
02/03/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
02/03/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
02/03/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
02/03/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
02/03/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
02/03/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
02/03/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
02/03/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.14	92.9000	7.1400	92.9000	0.00
02/03/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.04	92.9420	7.0400	92.9420	0.00
02/03/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.99	92.9880	6.9900	92.9880	0.00
02/03/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.98	92.9990	6.9800	92.9990	0.00
02/03/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.97	93.0060	6.9700	93.0060	0.00
02/03/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.98	93.0070	6.9800	93.0070	0.00
02/03/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.01	92.9880	7.0100	92.9880	0.00
02/03/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.12	92.8710	7.1200	92.8710	0.00
02/03/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.32	92.6910	7.3200	92.6910	5,000.00
02/03/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.56	92.3950	7.5600	92.3950	5,000.00
02/03/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.93	92.0080	7.9300	92.0080	2,500.00
02/03/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.18	91.7440	8.1800	91.7440	7,500.00
02/03/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
02/03/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
02/03/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
02/03/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/03/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/03/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/03/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/03/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/03/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/03/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/03/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/03/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/03/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/03/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/03/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/03/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/03/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/03/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/03/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/03/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/03/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/03/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/03/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/03/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/03/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/03/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/03/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/03/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/03/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/03/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/03/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/03/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/03/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/03/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/03/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/03/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/03/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/03/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/03/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
02/03/2010	OTH1 On 06-May-10			Index Future	302.69	301.6750	302.6860	301.6750	3.00
02/03/2010	R155 On 06-May-10			Bond Future	7.34	109.4343	7.3410	109.4343	0.00
02/03/2010	R155 On 06-May-10	7.50	Call	Bond Future	304	0	304	0	0.00
02/03/2010	R155 On 06-May-10	7.45	Call	Bond Future	263	0	263	0	0.00
02/03/2010	R155 On 06-May-10	7.55	Call	Bond Future	518	1	518	1	0.00
02/03/2010	R155 On 06-May-10	7.55	Put	Bond Future	250	0	250	0	0.00
02/03/2010	R155 On 06-May-10	7.45	Put	Bond Future	123	0	123	0	0.00
02/03/2010	R155 On 06-May-10	7.50	Put	Bond Future	100	0	100	0	0.00
02/03/2010	R157 On 06-May-10			Bond Future	8.19	124.5159	8.1910	124.5159	6,883.00
02/03/2010	R157 On 06-May-10	8.50	Call	Bond Future	1837	2	1837	2	0.00
02/03/2010	R157 On 06-May-10	8.50	Put	Bond Future	348	0	348	0	0.00
02/03/2010	R157 On 05-August-10			Bond Future	8.25	126.7905	8.2450	126.7905	0.00
02/03/2010	R157 On 05-August-10	8.75	Call	Bond Future	2870	3	2870	3	0.00
02/03/2010	R157 On 05-August-10	8.50	Call	Bond Future	2066	2	2066	2	0.00
02/03/2010	R157 On 05-August-10	9.00	Call	Bond Future	3771	4	3771	4	0.00
02/03/2010	R157 On 05-August-10	8.25	Call	Bond Future	1404	1	1404	1	500.00
02/03/2010	R157 On 05-August-10	9.00	Put	Bond Future	333	0	333	0	500.00
02/03/2010	R157 On 05-August-10	8.25	Put	Bond Future	1381	1	1381	1	0.00
02/03/2010	R157 On 05-August-10	8.50	Put	Bond Future	891	1	891	1	500.00
02/03/2010	R157 On 05-August-10	8.75	Put	Bond Future	557	1	557	1	0.00
02/03/2010	R157 On 04-November-10			Bond Future	8.27	122.3866	8.2740	122.3866	0.00
02/03/2010	R157 On 04-November-10	8.50	Call	Bond Future	2540	2	2540	2	0.00
02/03/2010	R157 On 04-November-10	8.55	Call	Bond Future	2666	3	2666	3	0.00
02/03/2010	R157 On 04-November-10	8.45	Call	Bond Future	2416	2	2416	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2010	R157 On 04-November-10	8.45	Put	Bond Future	1640	2	1640	2	0.00
02/03/2010	R157 On 04-November-10	8.55	Put	Bond Future	1452	2	1452	2	0.00
02/03/2010	R157 On 04-November-10	8.50	Put	Bond Future	1545	2	1545	2	0.00
02/03/2010	R186 On 06-May-10			Bond Future	8.95	116.7499	8.9490	116.7499	19,296.00
02/03/2010	R186 On 06-May-10	9.00	Call	Bond Future	2054	2	2054	2	0.00
02/03/2010	R186 On 06-May-10	9.00	Put	Bond Future	1576	2	1576	2	0.00
02/03/2010	R186 On 05-August-10			Bond Future	8.99	113.6412	8.9920	113.6412	0.00
02/03/2010	R186 On 05-August-10	9.25	Call	Bond Future	4276	4	4276	4	0.00
02/03/2010	R186 On 05-August-10	8.75	Call	Bond Future	1944	2	1944	2	1,300.00
02/03/2010	R186 On 05-August-10	9.75	Call	Bond Future	7504	7	7504	7	0.00
02/03/2010	R186 On 05-August-10	10.00	Call	Bond Future	9294	9	9294	9	0.00
02/03/2010	R186 On 05-August-10	10.00	Put	Bond Future	485	1	485	1	3,000.00
02/03/2010	R186 On 05-August-10	9.75	Put	Bond Future	781	1	781	1	1,300.00
02/03/2010	R186 On 05-August-10	8.75	Put	Bond Future	4225	5	4225	5	0.00
02/03/2010	R186 On 05-August-10	9.25	Put	Bond Future	1918	2	1918	2	0.00
02/03/2010	R186 On 04-November-10			Bond Future	9.02	115.8605	9.0210	115.8605	0.00
02/03/2010	R186 On 04-November-10	9.25	Call	Bond Future	5284	5	5284	5	0.00
02/03/2010	R186 On 04-November-10	9.20	Call	Bond Future	4663	4	4663	4	0.00
02/03/2010	R186 On 04-November-10	9.30	Call	Bond Future	5538	5	5538	5	0.00
02/03/2010	R186 On 04-November-10	9.30	Put	Bond Future	3019	3	3019	3	0.00
02/03/2010	R186 On 04-November-10	9.20	Put	Bond Future	3037	3	3037	3	0.00
02/03/2010	R186 On 04-November-10	9.25	Put	Bond Future	3210	3	3210	3	0.00
02/03/2010	R201 On 06-May-10			Bond Future	8.21	105.2948	8.2090	105.2948	486.00
02/03/2010	R201 On 06-May-10	8.50	Call	Bond Future	1401	1	1401	1	0.00
02/03/2010	R201 On 06-May-10	8.50	Put	Bond Future	295	0	295	0	0.00
02/03/2010	R201 On 05-August-10			Bond Future	8.26	102.8492	8.2580	102.8492	0.00
02/03/2010	R201 On 05-August-10	9.00	Call	Bond Future	2951	3	2951	3	0.00
02/03/2010	R201 On 05-August-10	9.00	Put	Bond Future	292	0	292	0	0.00
02/03/2010	R201 On 04-November-10			Bond Future	8.27	104.8590	8.2740	104.8590	0.00
02/03/2010	R201 On 04-November-10	8.50	Call	Bond Future	1798	2	1798	2	0.00
02/03/2010	R201 On 04-November-10	8.55	Call	Bond Future	1899	2	1899	2	0.00
02/03/2010	R201 On 04-November-10	8.45	Call	Bond Future	1699	2	1699	2	0.00
02/03/2010	R201 On 04-November-10	8.45	Put	Bond Future	1091	1	1091	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
02/03/2010	R201 On 04-November-10	8.55	Put	Bond Future	948	1	948	1	0.00
02/03/2010	R201 On 04-November-10	8.50	Put	Bond Future	1019	1	1019	1	0.00
02/03/2010	R203 On 06-May-10			Bond Future	8.74	98.4286	8.7380	98.4286	1,710.00
02/03/2010	R203 On 06-May-10	9.00	Call	Bond Future	1853	2	1853	2	0.00
02/03/2010	R203 On 06-May-10	9.00	Put	Bond Future	489	1	489	1	0.00
02/03/2010	R203 On 05-August-10			Bond Future	8.79	100.2754	8.7940	100.2754	0.00
02/03/2010	R203 On 05-August-10	9.25	Call	Bond Future	3046	3	3046	3	0.00
02/03/2010	R203 On 05-August-10	9.25	Put	Bond Future	753	1	753	1	0.00
02/03/2010	R203 On 04-November-10			Bond Future	8.83	98.0630	8.8320	98.0630	0.00
02/03/2010	R203 On 04-November-10	9.25	Call	Bond Future	3406	3	3406	3	0.00
02/03/2010	R203 On 04-November-10	9.20	Call	Bond Future	3255	3	3255	3	0.00
02/03/2010	R203 On 04-November-10	9.30	Call	Bond Future	3560	3	3560	3	0.00
02/03/2010	R203 On 04-November-10	9.30	Put	Bond Future	1271	1	1271	1	0.00
02/03/2010	R203 On 04-November-10	9.20	Put	Bond Future	1449	2	1449	2	0.00
02/03/2010	R203 On 04-November-10	9.25	Put	Bond Future	1358	1	1358	1	0.00
02/03/2010	R204 On 06-May-10			Bond Future	8.77	98.2133	8.7670	98.2133	1,552.00
02/03/2010	R204 On 06-May-10	9.00	Call	Bond Future	1905	2	1905	2	200.00
02/03/2010	R204 On 06-May-10	8.50	Call	Bond Future	496	0	496	0	200.00
02/03/2010	R204 On 06-May-10	9.50	Call	Bond Future	4219	4	4219	4	0.00
02/03/2010	R204 On 06-May-10	9.50	Put	Bond Future	98	0	98	0	200.00
02/03/2010	R204 On 06-May-10	8.50	Put	Bond Future	2056	2	2056	2	0.00
02/03/2010	R204 On 06-May-10	9.00	Put	Bond Future	569	1	569	1	200.00
02/03/2010	R204 On 05-August-10			Bond Future	8.82	96.0140	8.8200	96.0140	0.00
02/03/2010	R204 On 05-August-10	9.25	Call	Bond Future	3275	3	3275	3	0.00
02/03/2010	R204 On 05-August-10	9.25	Put	Bond Future	885	1	885	1	0.00
02/03/2010	R204 On 04-November-10			Bond Future	8.85	97.8877	8.8530	97.8877	0.00
02/03/2010	R204 On 04-November-10	9.25	Call	Bond Future	3775	4	3775	4	0.00
02/03/2010	R204 On 04-November-10	9.30	Call	Bond Future	3943	4	3943	4	0.00
02/03/2010	R204 On 04-November-10	9.20	Call	Bond Future	3610	3	3610	3	0.00
02/03/2010	R204 On 04-November-10	9.20	Put	Bond Future	1717	2	1717	2	0.00
02/03/2010	R204 On 04-November-10	9.30	Put	Bond Future	1513	2	1513	2	0.00
02/03/2010	R204 On 04-November-10	9.25	Put	Bond Future	1613	2	1613	2	0.00
02/03/2010	R206 On 06-May-10			Bond Future	8.25	99.9391	8.2520	99.9391	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
02/03/2010	R206 On 06-May-10	8.75	Call	Bond Future	1637	2	1637	2	0.00
02/03/2010	R206 On 06-May-10	8.75	Put	Bond Future	120	0	120	0	0.00
02/03/2010	R206 On 05-August-10			Bond Future	8.32	98.0436	8.3180	98.0436	0.00
02/03/2010	R206 On 05-August-10	9.00	Call	Bond Future	2203	2	2203	2	0.00
02/03/2010	R206 On 05-August-10	9.00	Put	Bond Future	258	0	258	0	0.00
02/03/2010	R206 On 04-November-10			Bond Future	8.34	99.9607	8.3380	99.9607	0.00
02/03/2010	R206 On 04-November-10	8.50	Call	Bond Future	1541	1	1541	1	0.00
02/03/2010	R206 On 04-November-10	8.45	Call	Bond Future	1468	1	1468	1	0.00
02/03/2010	R206 On 04-November-10	8.55	Call	Bond Future	1616	2	1616	2	0.00
02/03/2010	R206 On 04-November-10	8.55	Put	Bond Future	1044	1	1044	1	0.00
02/03/2010	R206 On 04-November-10	8.45	Put	Bond Future	1165	1	1165	1	0.00
02/03/2010	R206 On 04-November-10	8.50	Put	Bond Future	1103	1	1103	1	0.00
02/03/2010	R207 On 06-May-10			Bond Future	8.94	91.2717	8.9390	91.2717	737.00
02/03/2010	R207 On 06-May-10	9.25	Call	Bond Future	2278	2	2278	2	0.00
02/03/2010	R207 On 06-May-10	9.25	Put	Bond Future	457	1	457	1	0.00
02/03/2010	R207 On 05-August-10			Bond Future	9.00	89.3369	8.9950	89.3369	0.00
02/03/2010	R207 On 05-August-10	9.50	Call	Bond Future	3703	4	3703	4	0.00
02/03/2010	R207 On 05-August-10	9.50	Put	Bond Future	828	1	828	1	0.00
02/03/2010	R207 On 04-November-10			Bond Future	9.03	91.0841	9.0290	91.0841	0.00
02/03/2010	R207 On 04-November-10	9.25	Call	Bond Future	3351	3	3351	3	0.00
02/03/2010	R207 On 04-November-10	9.30	Call	Bond Future	3509	3	3509	3	0.00
02/03/2010	R207 On 04-November-10	9.20	Call	Bond Future	3196	3	3196	3	0.00
02/03/2010	R207 On 04-November-10	9.20	Put	Bond Future	2226	2	2226	2	0.00
02/03/2010	R207 On 04-November-10	9.30	Put	Bond Future	1978	2	1978	2	0.00
02/03/2010	R207 On 04-November-10	9.25	Put	Bond Future	2100	2	2100	2	0.00
02/03/2010	R208 On 06-May-10			Bond Future	8.96	85.1766	8.9630	85.1766	5,004.00
02/03/2010	R208 On 06-May-10	9.25	Call	Bond Future	2278	2	2278	2	0.00
02/03/2010	R208 On 06-May-10	9.25	Put	Bond Future	534	1	534	1	0.00
02/03/2010	R208 On 05-August-10			Bond Future	9.01	86.7678	9.0130	86.7678	0.00
02/03/2010	R208 On 05-August-10	9.50	Call	Bond Future	3761	3	3761	3	0.00
02/03/2010	R208 On 05-August-10	9.50	Put	Bond Future	877	1	877	1	0.00
02/03/2010	R208 On 04-November-10			Bond Future	9.05	85.0657	9.0480	85.0657	0.00
02/03/2010	R208 On 04-November-10	9.25	Call	Bond Future	3422	3	3422	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
02/03/2010	R208 On 04-November-10	9.20	Call	Bond Future	2986	3	2986	3	0.00
02/03/2010	R208 On 04-November-10	9.30	Call	Bond Future	3585	3	3585	3	0.00
02/03/2010	R208 On 04-November-10	9.30	Put	Bond Future	2099	2	2099	2	0.00
02/03/2010	R208 On 04-November-10	9.20	Put	Bond Future	2086	2	2086	2	0.00
02/03/2010	R208 On 04-November-10	9.25	Put	Bond Future	2228	2	2228	2	0.00
02/03/2010	R209 On 06-May-10			Bond Future	8.87	73.5703	8.8680	73.5703	1,798.00
02/03/2010	R209 On 06-May-10	8.50	Call	Bond Future	467	0	467	0	0.00
02/03/2010	R209 On 06-May-10	8.50	Put	Bond Future	3464	4	3464	4	0.00
02/03/2010	R209 On 05-August-10			Bond Future	8.90	74.9465	8.8990	74.9465	0.00
02/03/2010	R209 On 05-August-10	8.75	Call	Bond Future	1918	2	1918	2	0.00
02/03/2010	R209 On 05-August-10	8.75	Put	Bond Future	3100	4	3100	4	0.00
02/03/2010	R209 On 04-November-10			Bond Future	8.92	73.2653	8.9200	73.2653	0.00
02/03/2010	R209 On 04-November-10	9.00	Call	Bond Future	3703	3	3703	3	0.00
02/03/2010	R209 On 04-November-10	9.05	Call	Bond Future	3900	3	3900	3	0.00
02/03/2010	R209 On 04-November-10	8.95	Call	Bond Future	3511	3	3511	3	0.00
02/03/2010	R209 On 04-November-10	8.95	Put	Bond Future	3278	4	3278	4	0.00
02/03/2010	R209 On 04-November-10	9.05	Put	Bond Future	2898	3	2898	3	0.00
02/03/2010	R209 On 04-November-10	9.00	Put	Bond Future	3084	3	3084	3	0.00
02/03/2010	TRT1 On 06-May-10			Index Future	308.70	307.7490	308.6980	307.7490	100.00
03/03/2010	AL7T On 06-May-10			Index Future	336.15	336.9510	336.1480	336.9510	58.00
03/03/2010	ALBI On 06-May-10			Index Future	310.37	311.0570	310.3670	311.0570	1,265.00
03/03/2010	ALBI On 05-August-10			Index Future	310.50	311.1980	310.5010	311.1980	0.00
03/03/2010	CRD1 On 06-May-10			Index Future	135.57	135.7380	135.5720	135.7380	2.00
03/03/2010	GOVI On 06-May-10			GOVI	311.84	312.5290	311.8370	312.5290	324.00
03/03/2010	GOVI On 06-May-10	309.80	Call	GOVI	46438	5	46438	5	0.00
03/03/2010	GOVI On 06-May-10	309.80	Put	GOVI	26068	2	26068	2	0.00
03/03/2010	GOVI On 05-August-10			GOVI	317.54	318.2490	317.5400	318.2490	0.00
03/03/2010	GOVI On 05-August-10	315.60	Call	GOVI	64287	7	64287	7	0.00
03/03/2010	GOVI On 05-August-10	315.60	Put	GOVI	44887	4	44887	4	0.00
03/03/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/03/2010	ILBI On 06-May-10			Index Future	362.65	363.1130	362.6450	363.1130	433.00
03/03/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
03/03/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	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
03/03/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
03/03/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
03/03/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
03/03/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
03/03/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
03/03/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.12	92.8600	7.1200	92.8600	0.00
03/03/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
03/03/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
03/03/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
03/03/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
03/03/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
03/03/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
03/03/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
03/03/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.33	92.6800	7.3300	92.6800	5,000.00
03/03/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.57	92.4400	7.5700	92.4400	5,000.00
03/03/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.94	92.0700	7.9400	92.0700	2,500.00
03/03/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.21	91.8200	8.2100	91.8200	7,500.00
03/03/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
03/03/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
03/03/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
03/03/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/03/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/03/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/03/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/03/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/03/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/03/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/03/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/03/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/03/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/03/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/03/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/03/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/03/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/03/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/03/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/03/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/03/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/03/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/03/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/03/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/03/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/03/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/03/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/03/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/03/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/03/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/03/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/03/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/03/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/03/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/03/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
03/03/2010	OTH1 On 06-May-10			Index Future	302.01	302.6860	302.0080	302.6860	3.00
03/03/2010	R155 On 06-May-10			Bond Future	7.37	109.4343	7.3710	109.4343	0.00
03/03/2010	R155 On 06-May-10	7.50	Call	Bond Future	277	0	277	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
03/03/2010	R155 On 06-May-10	7.55	Call	Bond Future	491	1	491	1	0.00
03/03/2010	R155 On 06-May-10	7.45	Call	Bond Future	238	0	238	0	0.00
03/03/2010	R155 On 06-May-10	7.45	Put	Bond Future	137	0	137	0	0.00
03/03/2010	R155 On 06-May-10	7.55	Put	Bond Future	261	0	261	0	0.00
03/03/2010	R155 On 06-May-10	7.50	Put	Bond Future	111	0	111	0	0.00
03/03/2010	R157 On 06-May-10			Bond Future	8.22	124.6760	8.2190	124.6760	6,883.00
03/03/2010	R157 On 06-May-10	8.50	Call	Bond Future	1731	2	1731	2	0.00
03/03/2010	R157 On 06-May-10	8.50	Put	Bond Future	378	0	378	0	0.00
03/03/2010	R157 On 05-August-10			Bond Future	8.28	126.9527	8.2760	126.9527	0.00
03/03/2010	R157 On 05-August-10	8.75	Call	Bond Future	2759	3	2759	3	0.00
03/03/2010	R157 On 05-August-10	8.50	Call	Bond Future	1971	2	1971	2	0.00
03/03/2010	R157 On 05-August-10	8.25	Call	Bond Future	1327	1	1327	1	500.00
03/03/2010	R157 On 05-August-10	9.00	Call	Bond Future	3649	4	3649	4	0.00
03/03/2010	R157 On 05-August-10	9.00	Put	Bond Future	355	0	355	0	500.00
03/03/2010	R157 On 05-August-10	8.25	Put	Bond Future	1447	1	1447	1	0.00
03/03/2010	R157 On 05-August-10	8.50	Put	Bond Future	939	1	939	1	500.00
03/03/2010	R157 On 05-August-10	8.75	Put	Bond Future	589	1	589	1	0.00
03/03/2010	R157 On 04-November-10			Bond Future	8.31	122.5503	8.3080	122.5503	0.00
03/03/2010	R157 On 04-November-10	8.50	Call	Bond Future	2448	3	2448	3	0.00
03/03/2010	R157 On 04-November-10	8.45	Call	Bond Future	2327	2	2327	2	0.00
03/03/2010	R157 On 04-November-10	8.55	Call	Bond Future	2572	3	2572	3	0.00
03/03/2010	R157 On 04-November-10	8.55	Put	Bond Future	1508	1	1508	1	0.00
03/03/2010	R157 On 04-November-10	8.45	Put	Bond Future	1701	2	1701	2	0.00
03/03/2010	R157 On 04-November-10	8.50	Put	Bond Future	1603	2	1603	2	0.00
03/03/2010	R186 On 06-May-10			Bond Future	8.98	117.3309	8.9770	117.3309	19,296.00
03/03/2010	R186 On 06-May-10	9.00	Call	Bond Future	1898	2	1898	2	0.00
03/03/2010	R186 On 06-May-10	9.00	Put	Bond Future	1683	2	1683	2	0.00
03/03/2010	R186 On 05-August-10			Bond Future	9.02	114.2332	9.0220	114.2332	0.00
03/03/2010	R186 On 05-August-10	9.25	Call	Bond Future	4092	4	4092	4	0.00
03/03/2010	R186 On 05-August-10	8.75	Call	Bond Future	1829	2	1829	2	1,300.00
03/03/2010	R186 On 05-August-10	10.00	Call	Bond Future	9045	9	9045	9	0.00
03/03/2010	R186 On 05-August-10	9.75	Call	Bond Future	7270	8	7270	8	0.00
03/03/2010	R186 On 05-August-10	9.75	Put	Bond Future	825	1	825	1	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2010	R186 On 05-August-10	10.00	Put	Bond Future	514	0	514	0	3,000.00
03/03/2010	R186 On 05-August-10	8.75	Put	Bond Future	4388	4	4388	4	0.00
03/03/2010	R186 On 05-August-10	9.25	Put	Bond Future	2012	2	2012	2	0.00
03/03/2010	R186 On 04-November-10			Bond Future	9.05	116.4641	9.0520	116.4641	0.00
03/03/2010	R186 On 04-November-10	9.25	Call	Bond Future	5108	5	5108	5	0.00
03/03/2010	R186 On 04-November-10	9.30	Call	Bond Future	5357	6	5357	6	0.00
03/03/2010	R186 On 04-November-10	9.20	Call	Bond Future	4491	5	4491	5	0.00
03/03/2010	R186 On 04-November-10	9.20	Put	Bond Future	3149	3	3149	3	0.00
03/03/2010	R186 On 04-November-10	9.30	Put	Bond Future	3122	3	3122	3	0.00
03/03/2010	R186 On 04-November-10	9.25	Put	Bond Future	3318	3	3318	3	0.00
03/03/2010	R201 On 06-May-10			Bond Future	8.23	105.4171	8.2270	105.4171	486.00
03/03/2010	R201 On 06-May-10	8.50	Call	Bond Future	1347	1	1347	1	0.00
03/03/2010	R201 On 06-May-10	8.50	Put	Bond Future	310	0	310	0	0.00
03/03/2010	R201 On 05-August-10			Bond Future	8.28	102.9730	8.2780	102.9730	0.00
03/03/2010	R201 On 05-August-10	9.00	Call	Bond Future	2889	3	2889	3	0.00
03/03/2010	R201 On 05-August-10	9.00	Put	Bond Future	303	0	303	0	0.00
03/03/2010	R201 On 04-November-10			Bond Future	8.30	104.9870	8.2960	104.9870	0.00
03/03/2010	R201 On 04-November-10	8.50	Call	Bond Future	1750	2	1750	2	0.00
03/03/2010	R201 On 04-November-10	8.45	Call	Bond Future	1653	2	1653	2	0.00
03/03/2010	R201 On 04-November-10	8.55	Call	Bond Future	1850	2	1850	2	0.00
03/03/2010	R201 On 04-November-10	8.55	Put	Bond Future	975	1	975	1	0.00
03/03/2010	R201 On 04-November-10	8.45	Put	Bond Future	1122	1	1122	1	0.00
03/03/2010	R201 On 04-November-10	8.50	Put	Bond Future	1047	1	1047	1	0.00
03/03/2010	R203 On 06-May-10			Bond Future	8.77	98.6541	8.7670	98.6541	1,710.00
03/03/2010	R203 On 06-May-10	9.00	Call	Bond Future	1740	2	1740	2	0.00
03/03/2010	R203 On 06-May-10	9.00	Put	Bond Future	528	0	528	0	0.00
03/03/2010	R203 On 05-August-10			Bond Future	8.82	100.4997	8.8240	100.4997	0.00
03/03/2010	R203 On 05-August-10	9.25	Call	Bond Future	2933	3	2933	3	0.00
03/03/2010	R203 On 05-August-10	9.25	Put	Bond Future	793	1	793	1	0.00
03/03/2010	R203 On 04-November-10			Bond Future	8.86	98.2911	8.8640	98.2911	0.00
03/03/2010	R203 On 04-November-10	9.25	Call	Bond Future	3299	3	3299	3	0.00
03/03/2010	R203 On 04-November-10	9.30	Call	Bond Future	3451	4	3451	4	0.00
03/03/2010	R203 On 04-November-10	9.20	Call	Bond Future	3150	3	3150	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2010	R203 On 04-November-10	9.20	Put	Bond Future	1503	1	1503	1	0.00
03/03/2010	R203 On 04-November-10	9.30	Put	Bond Future	1320	1	1320	1	0.00
03/03/2010	R203 On 04-November-10	9.25	Put	Bond Future	1410	1	1410	1	0.00
03/03/2010	R204 On 06-May-10			Bond Future	8.80	98.5135	8.7960	98.5135	1,552.00
03/03/2010	R204 On 06-May-10	9.00	Call	Bond Future	1783	2	1783	2	200.00
03/03/2010	R204 On 06-May-10	8.50	Call	Bond Future	441	0	441	0	200.00
03/03/2010	R204 On 06-May-10	9.50	Call	Bond Future	4061	4	4061	4	0.00
03/03/2010	R204 On 06-May-10	9.50	Put	Bond Future	107	0	107	0	200.00
03/03/2010	R204 On 06-May-10	8.50	Put	Bond Future	2169	2	2169	2	0.00
03/03/2010	R204 On 06-May-10	9.00	Put	Bond Future	615	1	615	1	200.00
03/03/2010	R204 On 05-August-10			Bond Future	8.85	96.3185	8.8500	96.3185	0.00
03/03/2010	R204 On 05-August-10	9.25	Call	Bond Future	3151	3	3151	3	0.00
03/03/2010	R204 On 05-August-10	9.25	Put	Bond Future	930	1	930	1	0.00
03/03/2010	R204 On 04-November-10			Bond Future	8.88	98.2020	8.8840	98.2020	0.00
03/03/2010	R204 On 04-November-10	9.25	Call	Bond Future	3660	4	3660	4	0.00
03/03/2010	R204 On 04-November-10	9.20	Call	Bond Future	3499	4	3499	4	0.00
03/03/2010	R204 On 04-November-10	9.30	Call	Bond Future	3826	4	3826	4	0.00
03/03/2010	R204 On 04-November-10	9.30	Put	Bond Future	1567	2	1567	2	0.00
03/03/2010	R204 On 04-November-10	9.20	Put	Bond Future	1777	2	1777	2	0.00
03/03/2010	R204 On 04-November-10	9.25	Put	Bond Future	1669	2	1669	2	0.00
03/03/2010	R206 On 06-May-10			Bond Future	8.28	100.0406	8.2810	100.0406	0.00
03/03/2010	R206 On 06-May-10	8.75	Call	Bond Future	1560	2	1560	2	0.00
03/03/2010	R206 On 06-May-10	8.75	Put	Bond Future	132	0	132	0	0.00
03/03/2010	R206 On 05-August-10			Bond Future	8.35	98.1446	8.3490	98.1446	0.00
03/03/2010	R206 On 05-August-10	9.00	Call	Bond Future	2130	2	2130	2	0.00
03/03/2010	R206 On 05-August-10	9.00	Put	Bond Future	275	0	275	0	0.00
03/03/2010	R206 On 04-November-10			Bond Future	8.37	100.0662	8.3730	100.0662	0.00
03/03/2010	R206 On 04-November-10	8.50	Call	Bond Future	1486	2	1486	2	0.00
03/03/2010	R206 On 04-November-10	8.55	Call	Bond Future	1559	2	1559	2	0.00
03/03/2010	R206 On 04-November-10	8.45	Call	Bond Future	1415	1	1415	1	0.00
03/03/2010	R206 On 04-November-10	8.45	Put	Bond Future	1207	1	1207	1	0.00
03/03/2010	R206 On 04-November-10	8.55	Put	Bond Future	1082	1	1082	1	0.00
03/03/2010	R206 On 04-November-10	8.50	Put	Bond Future	1143	1	1143	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2010	R207 On 06-May-10			Bond Future	8.98	91.5146	8.9770	91.5146	737.00
03/03/2010	R207 On 06-May-10	9.25	Call	Bond Future	2106	2	2106	2	0.00
03/03/2010	R207 On 06-May-10	9.25	Put	Bond Future	510	0	510	0	0.00
03/03/2010	R207 On 05-August-10			Bond Future	9.04	89.5865	9.0350	89.5865	0.00
03/03/2010	R207 On 05-August-10	9.50	Call	Bond Future	3530	4	3530	4	0.00
03/03/2010	R207 On 05-August-10	9.50	Put	Bond Future	887	1	887	1	0.00
03/03/2010	R207 On 04-November-10			Bond Future	9.07	91.3407	9.0710	91.3407	0.00
03/03/2010	R207 On 04-November-10	9.25	Call	Bond Future	3206	3	3206	3	0.00
03/03/2010	R207 On 04-November-10	9.20	Call	Bond Future	3055	3	3055	3	0.00
03/03/2010	R207 On 04-November-10	9.30	Call	Bond Future	3361	4	3361	4	0.00
03/03/2010	R207 On 04-November-10	9.30	Put	Bond Future	2070	2	2070	2	0.00
03/03/2010	R207 On 04-November-10	9.20	Put	Bond Future	2325	2	2325	2	0.00
03/03/2010	R207 On 04-November-10	9.25	Put	Bond Future	2195	2	2195	2	0.00
03/03/2010	R208 On 06-May-10			Bond Future	8.99	85.5574	8.9920	85.5574	5,004.00
03/03/2010	R208 On 06-May-10	9.25	Call	Bond Future	2143	2	2143	2	0.00
03/03/2010	R208 On 06-May-10	9.25	Put	Bond Future	577	1	577	1	0.00
03/03/2010	R208 On 05-August-10			Bond Future	9.04	87.1604	9.0430	87.1604	0.00
03/03/2010	R208 On 05-August-10	9.50	Call	Bond Future	3624	4	3624	4	0.00
03/03/2010	R208 On 05-August-10	9.50	Put	Bond Future	921	1	921	1	0.00
03/03/2010	R208 On 04-November-10			Bond Future	9.08	85.4582	9.0790	85.4582	0.00
03/03/2010	R208 On 04-November-10	9.25	Call	Bond Future	3309	3	3309	3	0.00
03/03/2010	R208 On 04-November-10	9.30	Call	Bond Future	3470	4	3470	4	0.00
03/03/2010	R208 On 04-November-10	9.20	Call	Bond Future	2877	3	2877	3	0.00
03/03/2010	R208 On 04-November-10	9.20	Put	Bond Future	2161	2	2161	2	0.00
03/03/2010	R208 On 04-November-10	9.30	Put	Bond Future	2169	2	2169	2	0.00
03/03/2010	R208 On 04-November-10	9.25	Put	Bond Future	2300	2	2300	2	0.00
03/03/2010	R209 On 06-May-10			Bond Future	8.91	74.2896	8.9070	74.2896	1,798.00
03/03/2010	R209 On 06-May-10	8.50	Call	Bond Future	395	0	395	0	0.00
03/03/2010	R209 On 06-May-10	8.50	Put	Bond Future	3698	3	3698	3	0.00
03/03/2010	R209 On 05-August-10			Bond Future	8.94	75.6844	8.9400	75.6844	0.00
03/03/2010	R209 On 05-August-10	8.75	Call	Bond Future	1773	2	1773	2	0.00
03/03/2010	R209 On 05-August-10	8.75	Put	Bond Future	3275	3	3275	3	0.00
03/03/2010	R209 On 04-November-10			Bond Future	8.96	74.0073	8.9610	74.0073	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
03/03/2010	R209 On 04-November-10	9.00	Call	Bond Future	3523	4	3523	4	0.00
03/03/2010	R209 On 04-November-10	9.05	Call	Bond Future	3714	4	3714	4	0.00
03/03/2010	R209 On 04-November-10	8.95	Call	Bond Future	3336	4	3336	4	0.00
03/03/2010	R209 On 04-November-10	8.95	Put	Bond Future	3421	3	3421	3	0.00
03/03/2010	R209 On 04-November-10	9.05	Put	Bond Future	3031	3	3031	3	0.00
03/03/2010	R209 On 04-November-10	9.00	Put	Bond Future	3222	3	3222	3	0.00
03/03/2010	TRT1 On 06-May-10			Index Future	308.02	308.6980	308.0160	308.6980	100.00
04/03/2010	AL7T On 06-May-10			Index Future	336.55	336.1480	336.5540	336.1480	58.00
04/03/2010	ALBI On 06-May-10			Index Future	310.54	310.3670	310.5410	310.3670	1,265.00
04/03/2010	ALBI On 05-August-10			Index Future	310.67	310.5010	310.6740	310.5010	0.00
04/03/2010	CRD1 On 06-May-10			Index Future	135.67	135.5720	135.6670	135.5720	2.00
04/03/2010	GOVI On 06-May-10			GOVI	312.03	311.8370	312.0280	311.8370	324.00
04/03/2010	GOVI On 06-May-10	309.80	Call	GOVI	47316	5	47316	5	0.00
04/03/2010	GOVI On 06-May-10	309.80	Put	GOVI	25036	3	25036	3	0.00
04/03/2010	GOVI On 05-August-10			GOVI	317.73	317.5400	317.7340	317.5400	0.00
04/03/2010	GOVI On 05-August-10	315.60	Call	GOVI	65217	6	65217	6	0.00
04/03/2010	GOVI On 05-August-10	315.60	Put	GOVI	43877	4	43877	4	0.00
04/03/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2010	ILBI On 06-May-10			Index Future	362.87	362.6450	362.8680	362.6450	433.00
04/03/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
04/03/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
04/03/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
04/03/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
04/03/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
04/03/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
04/03/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
04/03/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
04/03/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
04/03/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
04/03/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
04/03/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
04/03/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
04/03/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00

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04/03/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.13	92.8800	7.1300	92.8800	0.00
04/03/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	5,000.00
04/03/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	5,000.00
04/03/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.94	92.0600	7.9400	92.0600	2,500.00
04/03/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.21	91.7900	8.2100	91.7900	7,500.00
04/03/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
04/03/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
04/03/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
04/03/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/03/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/03/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/03/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/03/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/03/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/03/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/03/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/03/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/03/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/03/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/03/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/03/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/03/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/03/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/03/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/03/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/03/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/03/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/03/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/03/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/03/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/03/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/03/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/03/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/03/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/03/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/03/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/03/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/03/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/03/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/03/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
04/03/2010	OTH1 On 06-May-10			Index Future	302.10	302.0080	302.1020	302.0080	3.00
04/03/2010	R155 On 06-May-10			Bond Future	7.37	109.3957	7.3660	109.3957	0.00
04/03/2010	R155 On 06-May-10	7.50	Call	Bond Future	280	0	280	0	0.00
04/03/2010	R155 On 06-May-10	7.55	Call	Bond Future	493	0	493	0	0.00
04/03/2010	R155 On 06-May-10	7.45	Call	Bond Future	240	0	240	0	0.00
04/03/2010	R155 On 06-May-10	7.45	Put	Bond Future	132	0	132	0	0.00
04/03/2010	R155 On 06-May-10	7.55	Put	Bond Future	257	0	257	0	0.00
04/03/2010	R155 On 06-May-10	7.50	Put	Bond Future	108	0	108	0	0.00
04/03/2010	R157 On 06-May-10			Bond Future	8.21	124.5401	8.2080	124.5401	6,883.00
04/03/2010	R157 On 06-May-10	8.50	Call	Bond Future	1765	2	1765	2	0.00
04/03/2010	R157 On 06-May-10	8.50	Put	Bond Future	358	0	358	0	0.00
04/03/2010	R157 On 05-August-10			Bond Future	8.26	126.8090	8.2640	126.8090	0.00
04/03/2010	R157 On 05-August-10	8.75	Call	Bond Future	2797	3	2797	3	0.00
04/03/2010	R157 On 05-August-10	8.50	Call	Bond Future	2002	2	2002	2	0.00
04/03/2010	R157 On 05-August-10	9.00	Call	Bond Future	3692	4	3692	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
04/03/2010	R157 On 05-August-10	8.25	Call	Bond Future	1351	1	1351	1	500.00
04/03/2010	R157 On 05-August-10	9.00	Put	Bond Future	342	0	342	0	500.00
04/03/2010	R157 On 05-August-10	8.25	Put	Bond Future	1416	1	1416	1	0.00
04/03/2010	R157 On 05-August-10	8.50	Put	Bond Future	915	1	915	1	500.00
04/03/2010	R157 On 05-August-10	8.75	Put	Bond Future	572	1	572	1	0.00
04/03/2010	R157 On 04-November-10			Bond Future	8.30	122.3999	8.2950	122.3999	0.00
04/03/2010	R157 On 04-November-10	8.50	Call	Bond Future	2477	2	2477	2	0.00
04/03/2010	R157 On 04-November-10	8.45	Call	Bond Future	2356	2	2356	2	0.00
04/03/2010	R157 On 04-November-10	8.55	Call	Bond Future	2603	3	2603	3	0.00
04/03/2010	R157 On 04-November-10	8.55	Put	Bond Future	1482	2	1482	2	0.00
04/03/2010	R157 On 04-November-10	8.45	Put	Bond Future	1673	2	1673	2	0.00
04/03/2010	R157 On 04-November-10	8.50	Put	Bond Future	1575	2	1575	2	0.00
04/03/2010	R186 On 06-May-10			Bond Future	8.98	117.0680	8.9770	117.0680	19,296.00
04/03/2010	R186 On 06-May-10	9.00	Call	Bond Future	1884	2	1884	2	0.00
04/03/2010	R186 On 06-May-10	9.00	Put	Bond Future	1669	2	1669	2	0.00
04/03/2010	R186 On 05-August-10			Bond Future	9.02	113.9552	9.0220	113.9552	0.00
04/03/2010	R186 On 05-August-10	9.25	Call	Bond Future	4083	4	4083	4	0.00
04/03/2010	R186 On 05-August-10	8.75	Call	Bond Future	1820	2	1820	2	1,300.00
04/03/2010	R186 On 05-August-10	9.75	Call	Bond Future	7264	7	7264	7	0.00
04/03/2010	R186 On 05-August-10	10.00	Call	Bond Future	9039	9	9039	9	0.00
04/03/2010	R186 On 05-August-10	10.00	Put	Bond Future	508	1	508	1	3,000.00
04/03/2010	R186 On 05-August-10	9.75	Put	Bond Future	819	1	819	1	1,300.00
04/03/2010	R186 On 05-August-10	8.75	Put	Bond Future	4379	4	4379	4	0.00
04/03/2010	R186 On 05-August-10	9.25	Put	Bond Future	2003	2	2003	2	0.00
04/03/2010	R186 On 04-November-10			Bond Future	9.05	116.1800	9.0510	116.1800	0.00
04/03/2010	R186 On 04-November-10	9.25	Call	Bond Future	5105	5	5105	5	0.00
04/03/2010	R186 On 04-November-10	9.30	Call	Bond Future	5354	5	5354	5	0.00
04/03/2010	R186 On 04-November-10	9.20	Call	Bond Future	4488	4	4488	4	0.00
04/03/2010	R186 On 04-November-10	9.20	Put	Bond Future	3137	3	3137	3	0.00
04/03/2010	R186 On 04-November-10	9.30	Put	Bond Future	3110	3	3110	3	0.00
04/03/2010	R186 On 04-November-10	9.25	Put	Bond Future	3306	3	3306	3	0.00
04/03/2010	R201 On 06-May-10			Bond Future	8.22	105.3483	8.2160	105.3483	486.00
04/03/2010	R201 On 06-May-10	8.50	Call	Bond Future	1372	1	1372	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
04/03/2010	R201 On 06-May-10	8.50	Put	Bond Future	293	0	293	0	0.00
04/03/2010	R201 On 05-August-10			Bond Future	8.27	102.9002	8.2660	102.9002	0.00
04/03/2010	R201 On 05-August-10	9.00	Call	Bond Future	2922	3	2922	3	0.00
04/03/2010	R201 On 05-August-10	9.00	Put	Bond Future	293	0	293	0	0.00
04/03/2010	R201 On 04-November-10			Bond Future	8.28	104.9109	8.2830	104.9109	0.00
04/03/2010	R201 On 04-November-10	8.50	Call	Bond Future	1774	2	1774	2	0.00
04/03/2010	R201 On 04-November-10	8.45	Call	Bond Future	1676	2	1676	2	0.00
04/03/2010	R201 On 04-November-10	8.55	Call	Bond Future	1875	2	1875	2	0.00
04/03/2010	R201 On 04-November-10	8.55	Put	Bond Future	955	1	955	1	0.00
04/03/2010	R201 On 04-November-10	8.45	Put	Bond Future	1100	1	1100	1	0.00
04/03/2010	R201 On 04-November-10	8.50	Put	Bond Future	1026	1	1026	1	0.00
04/03/2010	R203 On 06-May-10			Bond Future	8.75	98.5019	8.7450	98.5019	1,710.00
04/03/2010	R203 On 06-May-10	9.00	Call	Bond Future	1813	2	1813	2	0.00
04/03/2010	R203 On 06-May-10	9.00	Put	Bond Future	486	1	486	1	0.00
04/03/2010	R203 On 05-August-10			Bond Future	8.80	100.3467	8.8010	100.3467	0.00
04/03/2010	R203 On 05-August-10	9.25	Call	Bond Future	3012	3	3012	3	0.00
04/03/2010	R203 On 05-August-10	9.25	Put	Bond Future	755	1	755	1	0.00
04/03/2010	R203 On 04-November-10			Bond Future	8.84	98.1323	8.8400	98.1323	0.00
04/03/2010	R203 On 04-November-10	9.25	Call	Bond Future	3371	3	3371	3	0.00
04/03/2010	R203 On 04-November-10	9.30	Call	Bond Future	3525	3	3525	3	0.00
04/03/2010	R203 On 04-November-10	9.20	Call	Bond Future	3221	3	3221	3	0.00
04/03/2010	R203 On 04-November-10	9.20	Put	Bond Future	1455	2	1455	2	0.00
04/03/2010	R203 On 04-November-10	9.30	Put	Bond Future	1275	1	1275	1	0.00
04/03/2010	R203 On 04-November-10	9.25	Put	Bond Future	1363	1	1363	1	0.00
04/03/2010	R204 On 06-May-10			Bond Future	8.77	98.3460	8.7740	98.3460	1,552.00
04/03/2010	R204 On 06-May-10	9.00	Call	Bond Future	1862	2	1862	2	200.00
04/03/2010	R204 On 06-May-10	8.50	Call	Bond Future	469	0	469	0	200.00
04/03/2010	R204 On 06-May-10	9.50	Call	Bond Future	4175	4	4175	4	0.00
04/03/2010	R204 On 06-May-10	9.50	Put	Bond Future	94	0	94	0	200.00
04/03/2010	R204 On 06-May-10	8.50	Put	Bond Future	2070	2	2070	2	0.00
04/03/2010	R204 On 06-May-10	9.00	Put	Bond Future	567	1	567	1	200.00
04/03/2010	R204 On 05-August-10			Bond Future	8.83	96.1492	8.8280	96.1492	0.00
04/03/2010	R204 On 05-August-10	9.25	Call	Bond Future	3233	3	3233	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
04/03/2010	R204 On 05-August-10	9.25	Put	Bond Future	888	1	888	1	0.00
04/03/2010	R204 On 04-November-10			Bond Future	8.86	98.0309	8.8610	98.0309	0.00
04/03/2010	R204 On 04-November-10	9.25	Call	Bond Future	3737	4	3737	4	0.00
04/03/2010	R204 On 04-November-10	9.20	Call	Bond Future	3573	3	3573	3	0.00
04/03/2010	R204 On 04-November-10	9.30	Call	Bond Future	3904	4	3904	4	0.00
04/03/2010	R204 On 04-November-10	9.30	Put	Bond Future	1519	2	1519	2	0.00
04/03/2010	R204 On 04-November-10	9.20	Put	Bond Future	1724	2	1724	2	0.00
04/03/2010	R204 On 04-November-10	9.25	Put	Bond Future	1619	2	1619	2	0.00
04/03/2010	R206 On 06-May-10			Bond Future	8.26	99.9514	8.2590	99.9514	0.00
04/03/2010	R206 On 06-May-10	8.75	Call	Bond Future	1614	2	1614	2	0.00
04/03/2010	R206 On 06-May-10	8.75	Put	Bond Future	118	0	118	0	0.00
04/03/2010	R206 On 05-August-10			Bond Future	8.33	98.0552	8.3260	98.0552	0.00
04/03/2010	R206 On 05-August-10	9.00	Call	Bond Future	2180	2	2180	2	0.00
04/03/2010	R206 On 05-August-10	9.00	Put	Bond Future	258	0	258	0	0.00
04/03/2010	R206 On 04-November-10			Bond Future	8.35	99.9715	8.3470	99.9715	0.00
04/03/2010	R206 On 04-November-10	8.50	Call	Bond Future	1522	1	1522	1	0.00
04/03/2010	R206 On 04-November-10	8.55	Call	Bond Future	1596	2	1596	2	0.00
04/03/2010	R206 On 04-November-10	8.45	Call	Bond Future	1450	1	1450	1	0.00
04/03/2010	R206 On 04-November-10	8.45	Put	Bond Future	1172	1	1172	1	0.00
04/03/2010	R206 On 04-November-10	8.55	Put	Bond Future	1048	1	1048	1	0.00
04/03/2010	R206 On 04-November-10	8.50	Put	Bond Future	1109	1	1109	1	0.00
04/03/2010	R207 On 06-May-10			Bond Future	8.96	91.2894	8.9560	91.2894	737.00
04/03/2010	R207 On 06-May-10	9.25	Call	Bond Future	2189	2	2189	2	0.00
04/03/2010	R207 On 06-May-10	9.25	Put	Bond Future	469	1	469	1	0.00
04/03/2010	R207 On 05-August-10			Bond Future	9.01	89.3543	9.0130	89.3543	0.00
04/03/2010	R207 On 05-August-10	9.50	Call	Bond Future	3617	4	3617	4	0.00
04/03/2010	R207 On 05-August-10	9.50	Put	Bond Future	846	1	846	1	0.00
04/03/2010	R207 On 04-November-10			Bond Future	9.05	91.1012	9.0480	91.1012	0.00
04/03/2010	R207 On 04-November-10	9.25	Call	Bond Future	3276	3	3276	3	0.00
04/03/2010	R207 On 04-November-10	9.20	Call	Bond Future	3123	3	3123	3	0.00
04/03/2010	R207 On 04-November-10	9.30	Call	Bond Future	3434	3	3434	3	0.00
04/03/2010	R207 On 04-November-10	9.30	Put	Bond Future	2012	2	2012	2	0.00
04/03/2010	R207 On 04-November-10	9.20	Put	Bond Future	2262	2	2262	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
04/03/2010	R207 On 04-November-10	9.25	Put	Bond Future	2134	2	2134	2	0.00
04/03/2010	R208 On 06-May-10			Bond Future	8.97	85.3790	8.9710	85.3790	5,004.00
04/03/2010	R208 On 06-May-10	9.25	Call	Bond Future	2227	2	2227	2	0.00
04/03/2010	R208 On 06-May-10	9.25	Put	Bond Future	532	1	532	1	0.00
04/03/2010	R208 On 05-August-10			Bond Future	9.02	86.9789	9.0210	86.9789	0.00
04/03/2010	R208 On 05-August-10	9.50	Call	Bond Future	3715	4	3715	4	0.00
04/03/2010	R208 On 05-August-10	9.50	Put	Bond Future	879	1	879	1	0.00
04/03/2010	R208 On 04-November-10			Bond Future	9.06	85.2735	9.0560	85.2735	0.00
04/03/2010	R208 On 04-November-10	9.25	Call	Bond Future	3383	3	3383	3	0.00
04/03/2010	R208 On 04-November-10	9.30	Call	Bond Future	3546	3	3546	3	0.00
04/03/2010	R208 On 04-November-10	9.20	Call	Bond Future	2949	3	2949	3	0.00
04/03/2010	R208 On 04-November-10	9.20	Put	Bond Future	2096	2	2096	2	0.00
04/03/2010	R208 On 04-November-10	9.30	Put	Bond Future	2108	2	2108	2	0.00
04/03/2010	R208 On 04-November-10	9.25	Put	Bond Future	2237	2	2237	2	0.00
04/03/2010	R209 On 06-May-10			Bond Future	8.92	73.9833	8.9170	73.9833	1,798.00
04/03/2010	R209 On 06-May-10	8.50	Call	Bond Future	372	0	372	0	0.00
04/03/2010	R209 On 06-May-10	8.50	Put	Bond Future	3753	4	3753	4	0.00
04/03/2010	R209 On 05-August-10			Bond Future	8.95	75.3644	8.9500	75.3644	0.00
04/03/2010	R209 On 05-August-10	8.75	Call	Bond Future	1733	2	1733	2	0.00
04/03/2010	R209 On 05-August-10	8.75	Put	Bond Future	3313	3	3313	3	0.00
04/03/2010	R209 On 04-November-10			Bond Future	8.97	73.6889	8.9710	73.6889	0.00
04/03/2010	R209 On 04-November-10	9.00	Call	Bond Future	3474	4	3474	4	0.00
04/03/2010	R209 On 04-November-10	9.05	Call	Bond Future	3664	4	3664	4	0.00
04/03/2010	R209 On 04-November-10	8.95	Call	Bond Future	3290	3	3290	3	0.00
04/03/2010	R209 On 04-November-10	8.95	Put	Bond Future	3453	3	3453	3	0.00
04/03/2010	R209 On 04-November-10	9.05	Put	Bond Future	3058	3	3058	3	0.00
04/03/2010	R209 On 04-November-10	9.00	Put	Bond Future	3251	3	3251	3	0.00
04/03/2010	TRT1 On 06-May-10			Index Future	308.20	308.0160	308.2030	308.0160	100.00
05/03/2010	AL7T On 06-May-10			Index Future	336.42	336.5540	336.4230	336.5540	58.00
05/03/2010	ALBI On 06-May-10			Index Future	310.07	310.5410	310.0690	310.5410	1,265.00
05/03/2010	ALBI On 05-August-10			Index Future	310.20	310.6740	310.1990	310.6740	0.00
05/03/2010	CRD1 On 06-May-10			Index Future	135.63	135.6670	135.6320	135.6670	2.00
05/03/2010	GOVI On 06-May-10			GOVI	311.57	312.0280	311.5740	312.0280	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
05/03/2010	GOVI On 06-May-10	309.80	Call	GOVI	44339	5	44339	5	0.00
05/03/2010	GOVI On 06-May-10	309.80	Put	GOVI	26599	3	26599	3	0.00
05/03/2010	GOVI On 05-August-10			GOVI	317.27	317.7340	317.2710	317.7340	0.00
05/03/2010	GOVI On 05-August-10	315.60	Call	GOVI	62430	7	62430	7	0.00
05/03/2010	GOVI On 05-August-10	315.60	Put	GOVI	45720	4	45720	4	0.00
05/03/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/03/2010	ILBI On 06-May-10			Index Future	362.94	362.8680	362.9390	362.8680	433.00
05/03/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
05/03/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
05/03/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
05/03/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
05/03/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
05/03/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
05/03/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
05/03/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.10	92.8800	7.1000	92.8800	0.00
05/03/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.01	92.9600	7.0100	92.9600	0.00
05/03/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.97	93.0100	6.9700	93.0100	0.00
05/03/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.96	93.0200	6.9600	93.0200	0.00
05/03/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.95	93.0300	6.9500	93.0300	0.00
05/03/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.96	93.0200	6.9600	93.0200	0.00
05/03/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.99	92.9900	6.9900	92.9900	0.00
05/03/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.11	92.8700	7.1100	92.8700	0.00
05/03/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.31	92.6700	7.3100	92.6700	5,000.00
05/03/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.55	92.4300	7.5500	92.4300	5,000.00
05/03/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.89	92.0600	7.8900	92.0600	2,500.00
05/03/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.19	91.7900	8.1900	91.7900	7,500.00
05/03/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
05/03/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
05/03/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
05/03/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/03/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/03/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/03/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/03/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/03/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/03/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/03/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/03/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/03/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/03/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/03/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/03/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/03/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/03/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/03/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/03/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/03/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/03/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/03/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/03/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/03/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/03/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/03/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/03/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/03/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/03/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/03/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/03/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/03/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/03/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/03/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/03/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/03/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/03/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/03/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/03/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/03/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/03/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/03/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/03/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
05/03/2010	OTH1 On 06-May-10			Index Future	301.57	302.1020	301.5670	302.1020	3.00
05/03/2010	R155 On 06-May-10			Bond Future	7.37	109.4021	7.3660	109.4021	0.00
05/03/2010	R155 On 06-May-10	7.50	Call	Bond Future	279	0	279	0	0.00
05/03/2010	R155 On 06-May-10	7.55	Call	Bond Future	490	0	490	0	0.00
05/03/2010	R155 On 06-May-10	7.45	Call	Bond Future	239	0	239	0	0.00
05/03/2010	R155 On 06-May-10	7.45	Put	Bond Future	131	0	131	0	0.00
05/03/2010	R155 On 06-May-10	7.55	Put	Bond Future	254	0	254	0	0.00
05/03/2010	R155 On 06-May-10	7.50	Put	Bond Future	107	0	107	0	0.00
05/03/2010	R157 On 06-May-10			Bond Future	8.21	124.5935	8.2070	124.5935	6,883.00
05/03/2010	R157 On 06-May-10	8.50	Call	Bond Future	1762	2	1762	2	0.00
05/03/2010	R157 On 06-May-10	8.50	Put	Bond Future	351	0	351	0	0.00
05/03/2010	R157 On 05-August-10			Bond Future	8.26	126.8646	8.2630	126.8646	0.00
05/03/2010	R157 On 05-August-10	8.75	Call	Bond Future	2796	3	2796	3	0.00
05/03/2010	R157 On 05-August-10	8.50	Call	Bond Future	2000	2	2000	2	0.00
05/03/2010	R157 On 05-August-10	9.00	Call	Bond Future	3693	4	3693	4	0.00
05/03/2010	R157 On 05-August-10	8.25	Call	Bond Future	1348	1	1348	1	500.00
05/03/2010	R157 On 05-August-10	9.00	Put	Bond Future	339	0	339	0	500.00
05/03/2010	R157 On 05-August-10	8.25	Put	Bond Future	1408	1	1408	1	0.00
05/03/2010	R157 On 05-August-10	8.50	Put	Bond Future	908	1	908	1	500.00
05/03/2010	R157 On 05-August-10	8.75	Put	Bond Future	566	1	566	1	0.00
05/03/2010	R157 On 04-November-10			Bond Future	8.29	122.4573	8.2940	122.4573	0.00
05/03/2010	R157 On 04-November-10	8.50	Call	Bond Future	2476	2	2476	2	0.00
05/03/2010	R157 On 04-November-10	8.45	Call	Bond Future	2354	2	2354	2	0.00
05/03/2010	R157 On 04-November-10	8.55	Call	Bond Future	2601	3	2601	3	0.00
05/03/2010	R157 On 04-November-10	8.55	Put	Bond Future	1475	1	1475	1	0.00
05/03/2010	R157 On 04-November-10	8.45	Put	Bond Future	1666	2	1666	2	0.00
05/03/2010	R157 On 04-November-10	8.50	Put	Bond Future	1569	2	1569	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2010	R186 On 06-May-10			Bond Future	9.04	117.0680	9.0380	117.0680	19,296.00
05/03/2010	R186 On 06-May-10	9.00	Call	Bond Future	1585	2	1585	2	0.00
05/03/2010	R186 On 06-May-10	9.00	Put	Bond Future	1939	2	1939	2	0.00
05/03/2010	R186 On 05-August-10			Bond Future	9.08	113.9552	9.0840	113.9552	0.00
05/03/2010	R186 On 05-August-10	9.25	Call	Bond Future	3725	4	3725	4	0.00
05/03/2010	R186 On 05-August-10	8.75	Call	Bond Future	1605	2	1605	2	1,300.00
05/03/2010	R186 On 05-August-10	9.75	Call	Bond Future	6798	7	6798	7	0.00
05/03/2010	R186 On 05-August-10	10.00	Call	Bond Future	8538	9	8538	9	0.00
05/03/2010	R186 On 05-August-10	10.00	Put	Bond Future	579	1	579	1	3,000.00
05/03/2010	R186 On 05-August-10	9.75	Put	Bond Future	924	1	924	1	1,300.00
05/03/2010	R186 On 05-August-10	8.75	Put	Bond Future	4736	4	4736	4	0.00
05/03/2010	R186 On 05-August-10	9.25	Put	Bond Future	2216	2	2216	2	0.00
05/03/2010	R186 On 04-November-10			Bond Future	9.12	116.1892	9.1160	116.1892	0.00
05/03/2010	R186 On 04-November-10	9.25	Call	Bond Future	4756	5	4756	5	0.00
05/03/2010	R186 On 04-November-10	9.30	Call	Bond Future	4995	5	4995	5	0.00
05/03/2010	R186 On 04-November-10	9.20	Call	Bond Future	4149	4	4149	4	0.00
05/03/2010	R186 On 04-November-10	9.20	Put	Bond Future	3390	3	3390	3	0.00
05/03/2010	R186 On 04-November-10	9.30	Put	Bond Future	3343	3	3343	3	0.00
05/03/2010	R186 On 04-November-10	9.25	Put	Bond Future	3549	3	3549	3	0.00
05/03/2010	R201 On 06-May-10			Bond Future	8.23	105.3903	8.2260	105.3903	486.00
05/03/2010	R201 On 06-May-10	8.50	Call	Bond Future	1340	1	1340	1	0.00
05/03/2010	R201 On 06-May-10	8.50	Put	Bond Future	299	0	299	0	0.00
05/03/2010	R201 On 05-August-10			Bond Future	8.28	102.9438	8.2770	102.9438	0.00
05/03/2010	R201 On 05-August-10	9.00	Call	Bond Future	2886	3	2886	3	0.00
05/03/2010	R201 On 05-August-10	9.00	Put	Bond Future	297	0	297	0	0.00
05/03/2010	R201 On 04-November-10			Bond Future	8.29	104.9559	8.2940	104.9559	0.00
05/03/2010	R201 On 04-November-10	8.50	Call	Bond Future	1749	2	1749	2	0.00
05/03/2010	R201 On 04-November-10	8.45	Call	Bond Future	1651	2	1651	2	0.00
05/03/2010	R201 On 04-November-10	8.55	Call	Bond Future	1849	2	1849	2	0.00
05/03/2010	R201 On 04-November-10	8.55	Put	Bond Future	968	1	968	1	0.00
05/03/2010	R201 On 04-November-10	8.45	Put	Bond Future	1113	1	1113	1	0.00
05/03/2010	R201 On 04-November-10	8.50	Put	Bond Future	1039	1	1039	1	0.00
05/03/2010	R203 On 06-May-10			Bond Future	8.76	98.6173	8.7550	98.6173	1,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2010	R203 On 06-May-10	9.00	Call	Bond Future	1769	2	1769	2	0.00
05/03/2010	R203 On 06-May-10	9.00	Put	Bond Future	494	0	494	0	0.00
05/03/2010	R203 On 05-August-10			Bond Future	8.81	100.4640	8.8110	100.4640	0.00
05/03/2010	R203 On 05-August-10	9.25	Call	Bond Future	2971	3	2971	3	0.00
05/03/2010	R203 On 05-August-10	9.25	Put	Bond Future	765	1	765	1	0.00
05/03/2010	R203 On 04-November-10			Bond Future	8.85	98.2514	8.8510	98.2514	0.00
05/03/2010	R203 On 04-November-10	9.25	Call	Bond Future	3332	3	3332	3	0.00
05/03/2010	R203 On 04-November-10	9.30	Call	Bond Future	3485	4	3485	4	0.00
05/03/2010	R203 On 04-November-10	9.20	Call	Bond Future	3182	3	3182	3	0.00
05/03/2010	R203 On 04-November-10	9.20	Put	Bond Future	1470	1	1470	1	0.00
05/03/2010	R203 On 04-November-10	9.30	Put	Bond Future	1290	1	1290	1	0.00
05/03/2010	R203 On 04-November-10	9.25	Put	Bond Future	1378	1	1378	1	0.00
05/03/2010	R204 On 06-May-10			Bond Future	8.78	98.4730	8.7840	98.4730	1,552.00
05/03/2010	R204 On 06-May-10	9.00	Call	Bond Future	1814	2	1814	2	200.00
05/03/2010	R204 On 06-May-10	8.50	Call	Bond Future	446	0	446	0	200.00
05/03/2010	R204 On 06-May-10	9.50	Call	Bond Future	4118	4	4118	4	0.00
05/03/2010	R204 On 06-May-10	9.50	Put	Bond Future	95	0	95	0	200.00
05/03/2010	R204 On 06-May-10	8.50	Put	Bond Future	2105	2	2105	2	0.00
05/03/2010	R204 On 06-May-10	9.00	Put	Bond Future	577	1	577	1	200.00
05/03/2010	R204 On 05-August-10			Bond Future	8.84	96.2733	8.8380	96.2733	0.00
05/03/2010	R204 On 05-August-10	9.25	Call	Bond Future	3188	3	3188	3	0.00
05/03/2010	R204 On 05-August-10	9.25	Put	Bond Future	899	1	899	1	0.00
05/03/2010	R204 On 04-November-10			Bond Future	8.87	98.1578	8.8720	98.1578	0.00
05/03/2010	R204 On 04-November-10	9.25	Call	Bond Future	3693	4	3693	4	0.00
05/03/2010	R204 On 04-November-10	9.20	Call	Bond Future	3530	4	3530	4	0.00
05/03/2010	R204 On 04-November-10	9.30	Call	Bond Future	3859	4	3859	4	0.00
05/03/2010	R204 On 04-November-10	9.30	Put	Bond Future	1534	2	1534	2	0.00
05/03/2010	R204 On 04-November-10	9.20	Put	Bond Future	1742	2	1742	2	0.00
05/03/2010	R204 On 04-November-10	9.25	Put	Bond Future	1636	2	1636	2	0.00
05/03/2010	R206 On 06-May-10			Bond Future	8.27	100.0190	8.2680	100.0190	0.00
05/03/2010	R206 On 06-May-10	8.75	Call	Bond Future	1587	2	1587	2	0.00
05/03/2010	R206 On 06-May-10	8.75	Put	Bond Future	119	0	119	0	0.00
05/03/2010	R206 On 05-August-10			Bond Future	8.34	98.1215	8.3360	98.1215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2010	R206 On 05-August-10	9.00	Call	Bond Future	2155	2	2155	2	0.00
05/03/2010	R206 On 05-August-10	9.00	Put	Bond Future	262	0	262	0	0.00
05/03/2010	R206 On 04-November-10			Bond Future	8.36	100.0418	8.3590	100.0418	0.00
05/03/2010	R206 On 04-November-10	8.50	Call	Bond Future	1501	2	1501	2	0.00
05/03/2010	R206 On 04-November-10	8.55	Call	Bond Future	1575	2	1575	2	0.00
05/03/2010	R206 On 04-November-10	8.45	Call	Bond Future	1430	1	1430	1	0.00
05/03/2010	R206 On 04-November-10	8.45	Put	Bond Future	1184	1	1184	1	0.00
05/03/2010	R206 On 04-November-10	8.55	Put	Bond Future	1060	1	1060	1	0.00
05/03/2010	R206 On 04-November-10	8.50	Put	Bond Future	1120	1	1120	1	0.00
05/03/2010	R207 On 06-May-10			Bond Future	8.96	91.4138	8.9550	91.4138	737.00
05/03/2010	R207 On 06-May-10	9.25	Call	Bond Future	2186	2	2186	2	0.00
05/03/2010	R207 On 06-May-10	9.25	Put	Bond Future	460	0	460	0	0.00
05/03/2010	R207 On 05-August-10			Bond Future	9.01	89.4819	9.0130	89.4819	0.00
05/03/2010	R207 On 05-August-10	9.50	Call	Bond Future	3611	4	3611	4	0.00
05/03/2010	R207 On 05-August-10	9.50	Put	Bond Future	840	1	840	1	0.00
05/03/2010	R207 On 04-November-10			Bond Future	9.05	91.2323	9.0480	91.2323	0.00
05/03/2010	R207 On 04-November-10	9.25	Call	Bond Future	3271	3	3271	3	0.00
05/03/2010	R207 On 04-November-10	9.20	Call	Bond Future	3118	3	3118	3	0.00
05/03/2010	R207 On 04-November-10	9.30	Call	Bond Future	3428	3	3428	3	0.00
05/03/2010	R207 On 04-November-10	9.30	Put	Bond Future	2006	2	2006	2	0.00
05/03/2010	R207 On 04-November-10	9.20	Put	Bond Future	2257	2	2257	2	0.00
05/03/2010	R207 On 04-November-10	9.25	Put	Bond Future	2129	2	2129	2	0.00
05/03/2010	R208 On 06-May-10			Bond Future	8.98	85.5081	8.9800	85.5081	5,004.00
05/03/2010	R208 On 06-May-10	9.25	Call	Bond Future	2179	2	2179	2	0.00
05/03/2010	R208 On 06-May-10	9.25	Put	Bond Future	540	1	540	1	0.00
05/03/2010	R208 On 05-August-10			Bond Future	9.03	87.1119	9.0310	87.1119	0.00
05/03/2010	R208 On 05-August-10	9.50	Call	Bond Future	3665	4	3665	4	0.00
05/03/2010	R208 On 05-August-10	9.50	Put	Bond Future	890	1	890	1	0.00
05/03/2010	R208 On 04-November-10			Bond Future	9.07	85.4105	9.0660	85.4105	0.00
05/03/2010	R208 On 04-November-10	9.25	Call	Bond Future	3343	3	3343	3	0.00
05/03/2010	R208 On 04-November-10	9.30	Call	Bond Future	3505	4	3505	4	0.00
05/03/2010	R208 On 04-November-10	9.20	Call	Bond Future	2910	3	2910	3	0.00
05/03/2010	R208 On 04-November-10	9.20	Put	Bond Future	2117	2	2117	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2010	R208 On 04-November-10	9.30	Put	Bond Future	2126	2	2126	2	0.00
05/03/2010	R208 On 04-November-10	9.25	Put	Bond Future	2256	2	2256	2	0.00
05/03/2010	R209 On 06-May-10			Bond Future	8.97	73.9050	8.9670	73.9050	1,798.00
05/03/2010	R209 On 06-May-10	8.50	Call	Bond Future	297	0	297	0	0.00
05/03/2010	R209 On 06-May-10	8.50	Put	Bond Future	4067	4	4067	4	0.00
05/03/2010	R209 On 05-August-10			Bond Future	9.00	75.2868	9.0010	75.2868	0.00
05/03/2010	R209 On 05-August-10	8.75	Call	Bond Future	1567	2	1567	2	0.00
05/03/2010	R209 On 05-August-10	8.75	Put	Bond Future	3541	3	3541	3	0.00
05/03/2010	R209 On 04-November-10			Bond Future	9.03	73.6116	9.0250	73.6116	0.00
05/03/2010	R209 On 04-November-10	9.00	Call	Bond Future	3250	3	3250	3	0.00
05/03/2010	R209 On 04-November-10	9.05	Call	Bond Future	3433	4	3433	4	0.00
05/03/2010	R209 On 04-November-10	8.95	Call	Bond Future	3073	3	3073	3	0.00
05/03/2010	R209 On 04-November-10	8.95	Put	Bond Future	3651	3	3651	3	0.00
05/03/2010	R209 On 04-November-10	9.05	Put	Bond Future	3242	3	3242	3	0.00
05/03/2010	R209 On 04-November-10	9.00	Put	Bond Future	3442	3	3442	3	0.00
05/03/2010	TRT1 On 06-May-10			Index Future	307.76	308.2030	307.7550	308.2030	100.00
08/03/2010	AL7T On 06-May-10			Index Future	335.88	336.4230	335.8760	336.4230	58.00
08/03/2010	ALBI On 06-May-10			Index Future	309.53	310.0690	309.5340	310.0690	1,265.00
08/03/2010	ALBI On 05-August-10			Index Future	309.66	310.1990	309.6620	310.1990	0.00
08/03/2010	CRD1 On 06-May-10			Index Future	135.54	135.6320	135.5420	135.6320	2.00
08/03/2010	GOVI On 06-May-10			GOVI	311.03	311.5740	311.0330	311.5740	324.00
08/03/2010	GOVI On 06-May-10	309.80	Call	GOVI	40392	4	40392	4	0.00
08/03/2010	GOVI On 06-May-10	309.80	Put	GOVI	28062	3	28062	3	0.00
08/03/2010	GOVI On 05-August-10			GOVI	316.72	317.2710	316.7190	317.2710	0.00
08/03/2010	GOVI On 05-August-10	315.60	Call	GOVI	58869	6	58869	6	0.00
08/03/2010	GOVI On 05-August-10	315.60	Put	GOVI	47679	5	47679	5	0.00
08/03/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2010	ILBI On 06-May-10			Index Future	364.51	362.9390	364.5100	362.9390	433.00
08/03/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
08/03/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
08/03/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
08/03/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
08/03/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
08/03/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
08/03/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9000	7.0450	92.9000	2,500.00
08/03/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.02	92.9900	7.0160	92.9900	0.00
08/03/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.00	93.0300	7.0020	93.0300	0.00
08/03/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.99	93.0400	6.9870	93.0400	0.00
08/03/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.97	93.0500	6.9710	93.0500	0.00
08/03/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.97	93.0400	6.9710	93.0400	0.00
08/03/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.99	93.0100	6.9850	93.0100	0.00
08/03/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.10	92.8900	7.1000	92.8900	0.00
08/03/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.29	92.6900	7.2870	92.6900	5,000.00
08/03/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	5,000.00
08/03/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.90	92.1100	7.8960	92.1100	2,500.00
08/03/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.19	91.8100	8.1920	91.8100	7,500.00
08/03/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
08/03/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
08/03/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
08/03/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/03/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/03/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/03/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/03/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/03/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/03/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/03/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/03/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/03/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/03/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/03/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/03/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/03/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/03/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/03/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/03/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/03/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/03/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/03/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/03/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/03/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/03/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/03/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/03/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/03/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/03/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/03/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/03/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/03/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/03/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/03/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/03/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/03/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/03/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/03/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/03/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/03/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/03/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/03/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/03/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/03/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
08/03/2010	OTH1 On 06-May-10			Index Future	301.04	301.5670	301.0390	301.5670	3.00
08/03/2010	R155 On 06-May-10			Bond Future	7.41	109.4021	7.4110	109.4021	0.00
08/03/2010	R155 On 06-May-10	7.50	Call	Bond Future	238	0	238	0	0.00
08/03/2010	R155 On 06-May-10	7.45	Call	Bond Future	202	0	202	0	0.00
08/03/2010	R155 On 06-May-10	7.55	Call	Bond Future	447	0	447	0	0.00
08/03/2010	R155 On 06-May-10	7.55	Put	Bond Future	269	0	269	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	R155 On 06-May-10	7.45	Put	Bond Future	152	0	152	0	0.00
08/03/2010	R155 On 06-May-10	7.50	Put	Bond Future	124	0	124	0	0.00
08/03/2010	R157 On 06-May-10			Bond Future	8.25	124.5983	8.2480	124.5983	6,883.00
08/03/2010	R157 On 06-May-10	8.50	Call	Bond Future	1600	2	1600	2	0.00
08/03/2010	R157 On 06-May-10	8.50	Put	Bond Future	387	0	387	0	0.00
08/03/2010	R157 On 05-August-10			Bond Future	8.31	126.8693	8.3070	126.8693	0.00
08/03/2010	R157 On 05-August-10	8.75	Call	Bond Future	2636	3	2636	3	0.00
08/03/2010	R157 On 05-August-10	8.50	Call	Bond Future	1861	2	1861	2	0.00
08/03/2010	R157 On 05-August-10	9.00	Call	Bond Future	3516	4	3516	4	0.00
08/03/2010	R157 On 05-August-10	8.25	Call	Bond Future	1236	1	1236	1	500.00
08/03/2010	R157 On 05-August-10	9.00	Put	Bond Future	366	0	366	0	500.00
08/03/2010	R157 On 05-August-10	8.25	Put	Bond Future	1500	1	1500	1	0.00
08/03/2010	R157 On 05-August-10	8.50	Put	Bond Future	973	1	973	1	500.00
08/03/2010	R157 On 05-August-10	8.75	Put	Bond Future	610	1	610	1	0.00
08/03/2010	R157 On 04-November-10			Bond Future	8.34	122.4618	8.3410	122.4618	0.00
08/03/2010	R157 On 04-November-10	8.50	Call	Bond Future	2345	2	2345	2	0.00
08/03/2010	R157 On 04-November-10	8.55	Call	Bond Future	2467	3	2467	3	0.00
08/03/2010	R157 On 04-November-10	8.45	Call	Bond Future	2227	2	2227	2	0.00
08/03/2010	R157 On 04-November-10	8.45	Put	Bond Future	1747	2	1747	2	0.00
08/03/2010	R157 On 04-November-10	8.55	Put	Bond Future	1549	1	1549	1	0.00
08/03/2010	R157 On 04-November-10	8.50	Put	Bond Future	1646	2	1646	2	0.00
08/03/2010	R186 On 06-May-10			Bond Future	9.08	116.4983	9.0780	116.4983	19,296.00
08/03/2010	R186 On 06-May-10	9.00	Call	Bond Future	1372	2	1372	2	0.00
08/03/2010	R186 On 06-May-10	9.00	Put	Bond Future	2098	2	2098	2	0.00
08/03/2010	R186 On 05-August-10			Bond Future	9.13	113.3837	9.1260	113.3837	0.00
08/03/2010	R186 On 05-August-10	9.25	Call	Bond Future	3472	4	3472	4	0.00
08/03/2010	R186 On 05-August-10	10.00	Call	Bond Future	8191	9	8191	9	0.00
08/03/2010	R186 On 05-August-10	8.75	Call	Bond Future	1451	2	1451	2	1,300.00
08/03/2010	R186 On 05-August-10	9.75	Call	Bond Future	6473	7	6473	7	0.00
08/03/2010	R186 On 05-August-10	9.75	Put	Bond Future	984	1	984	1	1,300.00
08/03/2010	R186 On 05-August-10	8.75	Put	Bond Future	4966	5	4966	5	0.00
08/03/2010	R186 On 05-August-10	10.00	Put	Bond Future	616	1	616	1	3,000.00
08/03/2010	R186 On 05-August-10	9.25	Put	Bond Future	2348	2	2348	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
08/03/2010	R186 On 04-November-10			Bond Future	9.16	115.5968	9.1590	115.5968	0.00
08/03/2010	R186 On 04-November-10	9.25	Call	Bond Future	4514	5	4514	5	0.00
08/03/2010	R186 On 04-November-10	9.20	Call	Bond Future	3915	4	3915	4	0.00
08/03/2010	R186 On 04-November-10	9.30	Call	Bond Future	4746	5	4746	5	0.00
08/03/2010	R186 On 04-November-10	9.30	Put	Bond Future	3484	3	3484	3	0.00
08/03/2010	R186 On 04-November-10	9.20	Put	Bond Future	3546	3	3546	3	0.00
08/03/2010	R186 On 04-November-10	9.25	Put	Bond Future	3697	4	3697	4	0.00
08/03/2010	R201 On 06-May-10			Bond Future	8.27	105.3521	8.2670	105.3521	486.00
08/03/2010	R201 On 06-May-10	8.50	Call	Bond Future	1214	1	1214	1	0.00
08/03/2010	R201 On 06-May-10	8.50	Put	Bond Future	330	0	330	0	0.00
08/03/2010	R201 On 05-August-10			Bond Future	8.32	102.9038	8.3210	102.9038	0.00
08/03/2010	R201 On 05-August-10	9.00	Call	Bond Future	2749	3	2749	3	0.00
08/03/2010	R201 On 05-August-10	9.00	Put	Bond Future	320	0	320	0	0.00
08/03/2010	R201 On 04-November-10			Bond Future	8.34	104.9178	8.3420	104.9178	0.00
08/03/2010	R201 On 04-November-10	8.50	Call	Bond Future	1644	2	1644	2	0.00
08/03/2010	R201 On 04-November-10	8.55	Call	Bond Future	1741	2	1741	2	0.00
08/03/2010	R201 On 04-November-10	8.45	Call	Bond Future	1550	2	1550	2	0.00
08/03/2010	R201 On 04-November-10	8.45	Put	Bond Future	1178	1	1178	1	0.00
08/03/2010	R201 On 04-November-10	8.55	Put	Bond Future	1026	1	1026	1	0.00
08/03/2010	R201 On 04-November-10	8.50	Put	Bond Future	1100	1	1100	1	0.00
08/03/2010	R203 On 06-May-10			Bond Future	8.79	98.5648	8.7850	98.5648	1,710.00
08/03/2010	R203 On 06-May-10	9.00	Call	Bond Future	1639	2	1639	2	0.00
08/03/2010	R203 On 06-May-10	9.00	Put	Bond Future	522	0	522	0	0.00
08/03/2010	R203 On 05-August-10			Bond Future	8.84	100.4130	8.8430	100.4130	0.00
08/03/2010	R203 On 05-August-10	9.25	Call	Bond Future	2842	3	2842	3	0.00
08/03/2010	R203 On 05-August-10	9.25	Put	Bond Future	799	1	799	1	0.00
08/03/2010	R203 On 04-November-10			Bond Future	8.88	98.1968	8.8840	98.1968	0.00
08/03/2010	R203 On 04-November-10	9.25	Call	Bond Future	3214	3	3214	3	0.00
08/03/2010	R203 On 04-November-10	9.20	Call	Bond Future	3067	3	3067	3	0.00
08/03/2010	R203 On 04-November-10	9.30	Call	Bond Future	3364	3	3364	3	0.00
08/03/2010	R203 On 04-November-10	9.30	Put	Bond Future	1332	1	1332	1	0.00
08/03/2010	R203 On 04-November-10	9.20	Put	Bond Future	1519	1	1519	1	0.00
08/03/2010	R203 On 04-November-10	9.25	Put	Bond Future	1424	1	1424	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
08/03/2010	R204 On 06-May-10			Bond Future	8.82	98.4152	8.8240	98.4152	1,552.00
08/03/2010	R204 On 06-May-10	9.00	Call	Bond Future	1636	2	1636	2	200.00
08/03/2010	R204 On 06-May-10	8.50	Call	Bond Future	366	0	366	0	200.00
08/03/2010	R204 On 06-May-10	9.50	Call	Bond Future	3895	4	3895	4	0.00
08/03/2010	R204 On 06-May-10	9.50	Put	Bond Future	103	0	103	0	200.00
08/03/2010	R204 On 06-May-10	8.50	Put	Bond Future	2255	2	2255	2	0.00
08/03/2010	R204 On 06-May-10	9.00	Put	Bond Future	629	1	629	1	200.00
08/03/2010	R204 On 05-August-10			Bond Future	8.88	96.2168	8.8800	96.2168	0.00
08/03/2010	R204 On 05-August-10	9.25	Call	Bond Future	3008	3	3008	3	0.00
08/03/2010	R204 On 05-August-10	9.25	Put	Bond Future	956	1	956	1	0.00
08/03/2010	R204 On 04-November-10			Bond Future	8.92	98.0971	8.9160	98.0971	0.00
08/03/2010	R204 On 04-November-10	9.25	Call	Bond Future	3524	4	3524	4	0.00
08/03/2010	R204 On 04-November-10	9.30	Call	Bond Future	3688	4	3688	4	0.00
08/03/2010	R204 On 04-November-10	9.20	Call	Bond Future	3365	4	3365	4	0.00
08/03/2010	R204 On 04-November-10	9.20	Put	Bond Future	1819	2	1819	2	0.00
08/03/2010	R204 On 04-November-10	9.30	Put	Bond Future	1606	2	1606	2	0.00
08/03/2010	R204 On 04-November-10	9.25	Put	Bond Future	1709	2	1709	2	0.00
08/03/2010	R206 On 06-May-10			Bond Future	8.31	99.9914	8.3090	99.9914	0.00
08/03/2010	R206 On 06-May-10	8.75	Call	Bond Future	1473	2	1473	2	0.00
08/03/2010	R206 On 06-May-10	8.75	Put	Bond Future	131	0	131	0	0.00
08/03/2010	R206 On 05-August-10			Bond Future	8.38	98.0927	8.3810	98.0927	0.00
08/03/2010	R206 On 05-August-10	9.00	Call	Bond Future	2046	2	2046	2	0.00
08/03/2010	R206 On 05-August-10	9.00	Put	Bond Future	283	0	283	0	0.00
08/03/2010	R206 On 04-November-10			Bond Future	8.41	100.0093	8.4080	100.0093	0.00
08/03/2010	R206 On 04-November-10	8.50	Call	Bond Future	1421	2	1421	2	0.00
08/03/2010	R206 On 04-November-10	8.45	Call	Bond Future	1352	1	1352	1	0.00
08/03/2010	R206 On 04-November-10	8.55	Call	Bond Future	1493	2	1493	2	0.00
08/03/2010	R206 On 04-November-10	8.55	Put	Bond Future	1110	1	1110	1	0.00
08/03/2010	R206 On 04-November-10	8.45	Put	Bond Future	1239	1	1239	1	0.00
08/03/2010	R206 On 04-November-10	8.50	Put	Bond Future	1173	1	1173	1	0.00
08/03/2010	R207 On 06-May-10			Bond Future	8.99	91.4197	8.9850	91.4197	737.00
08/03/2010	R207 On 06-May-10	9.25	Call	Bond Future	2033	2	2033	2	0.00
08/03/2010	R207 On 06-May-10	9.25	Put	Bond Future	484	0	484	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2010	R207 On 05-August-10			Bond Future	9.04	89.4819	9.0440	89.4819	0.00
08/03/2010	R207 On 05-August-10	9.50	Call	Bond Future	3465	4	3465	4	0.00
08/03/2010	R207 On 05-August-10	9.50	Put	Bond Future	874	1	874	1	0.00
08/03/2010	R207 On 04-November-10			Bond Future	9.08	91.2323	9.0800	91.2323	0.00
08/03/2010	R207 On 04-November-10	9.25	Call	Bond Future	3150	3	3150	3	0.00
08/03/2010	R207 On 04-November-10	9.30	Call	Bond Future	3304	3	3304	3	0.00
08/03/2010	R207 On 04-November-10	9.20	Call	Bond Future	2999	3	2999	3	0.00
08/03/2010	R207 On 04-November-10	9.20	Put	Bond Future	2320	2	2320	2	0.00
08/03/2010	R207 On 04-November-10	9.30	Put	Bond Future	2064	2	2064	2	0.00
08/03/2010	R207 On 04-November-10	9.25	Put	Bond Future	2190	2	2190	2	0.00
08/03/2010	R208 On 06-May-10			Bond Future	9.02	85.4528	9.0200	85.4528	5,004.00
08/03/2010	R208 On 06-May-10	9.25	Call	Bond Future	1981	2	1981	2	0.00
08/03/2010	R208 On 06-May-10	9.25	Put	Bond Future	587	1	587	1	0.00
08/03/2010	R208 On 05-August-10			Bond Future	9.07	87.0514	9.0730	87.0514	0.00
08/03/2010	R208 On 05-August-10	9.50	Call	Bond Future	3468	4	3468	4	0.00
08/03/2010	R208 On 05-August-10	9.50	Put	Bond Future	946	1	946	1	0.00
08/03/2010	R208 On 04-November-10			Bond Future	9.11	85.3509	9.1100	85.3509	0.00
08/03/2010	R208 On 04-November-10	9.25	Call	Bond Future	3176	3	3176	3	0.00
08/03/2010	R208 On 04-November-10	9.20	Call	Bond Future	2749	3	2749	3	0.00
08/03/2010	R208 On 04-November-10	9.30	Call	Bond Future	3334	4	3334	4	0.00
08/03/2010	R208 On 04-November-10	9.30	Put	Bond Future	2217	2	2217	2	0.00
08/03/2010	R208 On 04-November-10	9.20	Put	Bond Future	2217	2	2217	2	0.00
08/03/2010	R208 On 04-November-10	9.25	Put	Bond Future	2351	2	2351	2	0.00
08/03/2010	R209 On 06-May-10			Bond Future	9.01	73.5160	9.0080	73.5160	1,798.00
08/03/2010	R209 On 06-May-10	8.50	Call	Bond Future	230	0	230	0	0.00
08/03/2010	R209 On 06-May-10	8.50	Put	Bond Future	4317	4	4317	4	0.00
08/03/2010	R209 On 05-August-10			Bond Future	9.04	74.8927	9.0430	74.8927	0.00
08/03/2010	R209 On 05-August-10	8.75	Call	Bond Future	1423	2	1423	2	0.00
08/03/2010	R209 On 05-August-10	8.75	Put	Bond Future	3719	4	3719	4	0.00
08/03/2010	R209 On 04-November-10			Bond Future	9.07	73.1964	9.0670	73.1964	0.00
08/03/2010	R209 On 04-November-10	9.00	Call	Bond Future	3067	3	3067	3	0.00
08/03/2010	R209 On 04-November-10	9.05	Call	Bond Future	3244	3	3244	3	0.00
08/03/2010	R209 On 04-November-10	8.95	Call	Bond Future	2896	3	2896	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
08/03/2010	R209 On 04-November-10	8.95	Put	Bond Future	3794	4	3794	4	0.00
08/03/2010	R209 On 04-November-10	9.05	Put	Bond Future	3373	3	3373	3	0.00
08/03/2010	R209 On 04-November-10	9.00	Put	Bond Future	3579	3	3579	3	0.00
08/03/2010	TRT1 On 06-May-10			Index Future	307.22	307.7550	307.2230	307.7550	100.00
09/03/2010	AL7T On 06-May-10			Index Future	335.02	335.8760	335.0240	335.8760	58.00
09/03/2010	ALBI On 06-May-10			Index Future	308.88	309.5340	308.8780	309.5340	1,265.00
09/03/2010	ALBI On 05-August-10			Index Future	309.00	309.6620	309.0040	309.6620	0.00
09/03/2010	CRD1 On 06-May-10			Index Future	135.36	135.5420	135.3600	135.5420	2.00
09/03/2010	GOVI On 06-May-10			GOVI	310.35	311.0330	310.3510	311.0330	324.00
09/03/2010	GOVI On 06-May-10	309.80	Call	GOVI	36372	4	36372	4	0.00
09/03/2010	GOVI On 06-May-10	309.80	Put	GOVI	30862	3	30862	3	0.00
09/03/2010	GOVI On 05-August-10			GOVI	316.02	316.7190	316.0240	316.7190	0.00
09/03/2010	GOVI On 05-August-10	315.60	Call	GOVI	54998	6	54998	6	0.00
09/03/2010	GOVI On 05-August-10	315.60	Put	GOVI	50758	5	50758	5	0.00
09/03/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/03/2010	ILBI On 06-May-10			Index Future	364.50	364.5100	364.4980	364.5100	433.00
09/03/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
09/03/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
09/03/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
09/03/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
09/03/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
09/03/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
09/03/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
09/03/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9550	7.0450	92.9550	2,500.00
09/03/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.01	92.9840	7.0120	92.9840	0.00
09/03/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.00	92.9980	6.9970	92.9980	0.00
09/03/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.98	93.0130	6.9840	93.0130	0.00
09/03/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.97	93.0290	6.9710	93.0290	0.00
09/03/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.97	93.0290	6.9710	93.0290	0.00
09/03/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.07	93.0150	7.0700	93.0150	0.00
09/03/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.10	92.9000	7.1040	92.9000	0.00
09/03/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.29	92.7130	7.2910	92.7130	5,000.00
09/03/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.55	92.4500	7.5540	92.4500	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.90	92.1040	7.8990	92.1040	2,500.00
09/03/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.19	91.8080	8.1920	91.8080	7,500.00
09/03/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
09/03/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
09/03/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
09/03/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/03/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/03/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/03/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/03/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/03/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/03/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/03/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/03/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/03/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/03/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/03/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/03/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/03/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/03/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/03/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/03/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/03/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/03/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/03/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/03/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/03/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/03/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/03/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/03/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/03/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/03/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/03/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/03/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/03/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/03/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/03/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/03/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/03/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/03/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/03/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/03/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/03/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/03/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/03/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/03/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/03/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
09/03/2010	OTH1 On 06-May-10			Index Future	300.51	301.0390	300.5110	301.0390	3.00
09/03/2010	R155 On 06-May-10			Bond Future	7.46	109.3443	7.4610	109.3443	0.00
09/03/2010	R155 On 06-May-10	7.50	Call	Bond Future	200	0	200	0	0.00
09/03/2010	R155 On 06-May-10	7.55	Call	Bond Future	407	0	407	0	0.00
09/03/2010	R155 On 06-May-10	7.45	Call	Bond Future	167	0	167	0	0.00
09/03/2010	R155 On 06-May-10	7.45	Put	Bond Future	181	0	181	0	0.00
09/03/2010	R155 On 06-May-10	7.55	Put	Bond Future	293	0	293	0	0.00
09/03/2010	R155 On 06-May-10	7.50	Put	Bond Future	150	0	150	0	0.00
09/03/2010	R157 On 06-May-10			Bond Future	8.30	124.3996	8.2990	124.3996	6,883.00
09/03/2010	R157 On 06-May-10	8.50	Call	Bond Future	1421	2	1421	2	0.00
09/03/2010	R157 On 06-May-10	8.50	Put	Bond Future	455	0	455	0	0.00
09/03/2010	R157 On 05-August-10			Bond Future	8.36	126.6656	8.3610	126.6656	0.00
09/03/2010	R157 On 05-August-10	8.75	Call	Bond Future	2454	3	2454	3	0.00
09/03/2010	R157 On 05-August-10	8.50	Call	Bond Future	1709	2	1709	2	0.00
09/03/2010	R157 On 05-August-10	8.25	Call	Bond Future	1116	1	1116	1	500.00
09/03/2010	R157 On 05-August-10	9.00	Call	Bond Future	3311	4	3311	4	0.00
09/03/2010	R157 On 05-August-10	9.00	Put	Bond Future	410	0	410	0	500.00
09/03/2010	R157 On 05-August-10	8.25	Put	Bond Future	1629	2	1629	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	R157 On 05-August-10	8.50	Put	Bond Future	1070	1	1070	1	500.00
09/03/2010	R157 On 05-August-10	8.75	Put	Bond Future	677	1	677	1	0.00
09/03/2010	R157 On 04-November-10			Bond Future	8.40	122.2541	8.3990	122.2541	0.00
09/03/2010	R157 On 04-November-10	8.50	Call	Bond Future	2199	2	2199	2	0.00
09/03/2010	R157 On 04-November-10	8.45	Call	Bond Future	2085	2	2085	2	0.00
09/03/2010	R157 On 04-November-10	8.55	Call	Bond Future	2317	2	2317	2	0.00
09/03/2010	R157 On 04-November-10	8.55	Put	Bond Future	1655	2	1655	2	0.00
09/03/2010	R157 On 04-November-10	8.45	Put	Bond Future	1861	2	1861	2	0.00
09/03/2010	R157 On 04-November-10	8.50	Put	Bond Future	1755	2	1755	2	0.00
09/03/2010	R186 On 06-May-10			Bond Future	9.11	116.1270	9.1080	116.1270	19,296.00
09/03/2010	R186 On 06-May-10	9.00	Call	Bond Future	1239	1	1239	1	0.00
09/03/2010	R186 On 06-May-10	9.00	Put	Bond Future	2242	2	2242	2	0.00
09/03/2010	R186 On 05-August-10			Bond Future	9.16	112.9991	9.1570	112.9991	0.00
09/03/2010	R186 On 05-August-10	9.25	Call	Bond Future	3302	3	3302	3	0.00
09/03/2010	R186 On 05-August-10	8.75	Call	Bond Future	1353	1	1353	1	1,300.00
09/03/2010	R186 On 05-August-10	9.75	Call	Bond Future	6246	6	6246	6	0.00
09/03/2010	R186 On 05-August-10	10.00	Call	Bond Future	7946	8	7946	8	0.00
09/03/2010	R186 On 05-August-10	10.00	Put	Bond Future	654	1	654	1	3,000.00
09/03/2010	R186 On 05-August-10	9.75	Put	Bond Future	1040	1	1040	1	1,300.00
09/03/2010	R186 On 05-August-10	8.75	Put	Bond Future	5151	5	5151	5	0.00
09/03/2010	R186 On 05-August-10	9.25	Put	Bond Future	2460	2	2460	2	0.00
09/03/2010	R186 On 04-November-10			Bond Future	9.19	115.2075	9.1910	115.2075	0.00
09/03/2010	R186 On 04-November-10	9.25	Call	Bond Future	4348	5	4348	5	0.00
09/03/2010	R186 On 04-November-10	9.30	Call	Bond Future	4576	5	4576	5	0.00
09/03/2010	R186 On 04-November-10	9.20	Call	Bond Future	3756	4	3756	4	0.00
09/03/2010	R186 On 04-November-10	9.20	Put	Bond Future	3675	4	3675	4	0.00
09/03/2010	R186 On 04-November-10	9.30	Put	Bond Future	3602	3	3602	3	0.00
09/03/2010	R186 On 04-November-10	9.25	Put	Bond Future	3819	4	3819	4	0.00
09/03/2010	R201 On 06-May-10			Bond Future	8.32	105.1955	8.3180	105.1955	486.00
09/03/2010	R201 On 06-May-10	8.50	Call	Bond Future	1076	1	1076	1	0.00
09/03/2010	R201 On 06-May-10	8.50	Put	Bond Future	386	0	386	0	0.00
09/03/2010	R201 On 05-August-10			Bond Future	8.38	102.7439	8.3760	102.7439	0.00
09/03/2010	R201 On 05-August-10	9.00	Call	Bond Future	2587	3	2587	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
09/03/2010	R201 On 05-August-10	9.00	Put	Bond Future	357	0	357	0	0.00
09/03/2010	R201 On 04-November-10			Bond Future	8.40	104.7518	8.4010	104.7518	0.00
09/03/2010	R201 On 04-November-10	8.50	Call	Bond Future	1528	2	1528	2	0.00
09/03/2010	R201 On 04-November-10	8.45	Call	Bond Future	1438	2	1438	2	0.00
09/03/2010	R201 On 04-November-10	8.55	Call	Bond Future	1621	2	1621	2	0.00
09/03/2010	R201 On 04-November-10	8.55	Put	Bond Future	1109	1	1109	1	0.00
09/03/2010	R201 On 04-November-10	8.45	Put	Bond Future	1269	1	1269	1	0.00
09/03/2010	R201 On 04-November-10	8.50	Put	Bond Future	1188	1	1188	1	0.00
09/03/2010	R203 On 06-May-10			Bond Future	8.81	98.4076	8.8050	98.4076	1,710.00
09/03/2010	R203 On 06-May-10	9.00	Call	Bond Future	1561	2	1561	2	0.00
09/03/2010	R203 On 06-May-10	9.00	Put	Bond Future	548	1	548	1	0.00
09/03/2010	R203 On 05-August-10			Bond Future	8.86	100.2500	8.8640	100.2500	0.00
09/03/2010	R203 On 05-August-10	9.25	Call	Bond Future	2763	3	2763	3	0.00
09/03/2010	R203 On 05-August-10	9.25	Put	Bond Future	826	1	826	1	0.00
09/03/2010	R203 On 04-November-10			Bond Future	8.91	98.0333	8.9060	98.0333	0.00
09/03/2010	R203 On 04-November-10	9.25	Call	Bond Future	3140	3	3140	3	0.00
09/03/2010	R203 On 04-November-10	9.30	Call	Bond Future	3289	3	3289	3	0.00
09/03/2010	R203 On 04-November-10	9.20	Call	Bond Future	2995	3	2995	3	0.00
09/03/2010	R203 On 04-November-10	9.20	Put	Bond Future	1556	2	1556	2	0.00
09/03/2010	R203 On 04-November-10	9.30	Put	Bond Future	1366	1	1366	1	0.00
09/03/2010	R203 On 04-November-10	9.25	Put	Bond Future	1459	1	1459	1	0.00
09/03/2010	R204 On 06-May-10			Bond Future	8.85	98.1846	8.8540	98.1846	1,552.00
09/03/2010	R204 On 06-May-10	9.00	Call	Bond Future	1517	2	1517	2	200.00
09/03/2010	R204 On 06-May-10	8.50	Call	Bond Future	319	0	319	0	200.00
09/03/2010	R204 On 06-May-10	9.50	Call	Bond Future	3733	4	3733	4	0.00
09/03/2010	R204 On 06-May-10	9.50	Put	Bond Future	113	0	113	0	200.00
09/03/2010	R204 On 06-May-10	8.50	Put	Bond Future	2381	2	2381	2	0.00
09/03/2010	R204 On 06-May-10	9.00	Put	Bond Future	683	1	683	1	200.00
09/03/2010	R204 On 05-August-10			Bond Future	8.91	95.9803	8.9120	95.9803	0.00
09/03/2010	R204 On 05-August-10	9.25	Call	Bond Future	2881	3	2881	3	0.00
09/03/2010	R204 On 05-August-10	9.25	Put	Bond Future	1009	1	1009	1	0.00
09/03/2010	R204 On 04-November-10			Bond Future	8.95	97.8547	8.9490	97.8547	0.00
09/03/2010	R204 On 04-November-10	9.25	Call	Bond Future	3407	4	3407	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	R204 On 04-November-10	9.20	Call	Bond Future	3251	3	3251	3	0.00
09/03/2010	R204 On 04-November-10	9.30	Call	Bond Future	3567	4	3567	4	0.00
09/03/2010	R204 On 04-November-10	9.30	Put	Bond Future	1666	2	1666	2	0.00
09/03/2010	R204 On 04-November-10	9.20	Put	Bond Future	1887	2	1887	2	0.00
09/03/2010	R204 On 04-November-10	9.25	Put	Bond Future	1774	2	1774	2	0.00
09/03/2010	R206 On 06-May-10			Bond Future	8.36	99.8654	8.3610	99.8654	0.00
09/03/2010	R206 On 06-May-10	8.75	Call	Bond Future	1340	1	1340	1	0.00
09/03/2010	R206 On 06-May-10	8.75	Put	Bond Future	157	0	157	0	0.00
09/03/2010	R206 On 05-August-10			Bond Future	8.44	97.9629	8.4370	97.9629	0.00
09/03/2010	R206 On 05-August-10	9.00	Call	Bond Future	1919	2	1919	2	0.00
09/03/2010	R206 On 05-August-10	9.00	Put	Bond Future	317	0	317	0	0.00
09/03/2010	R206 On 04-November-10			Bond Future	8.47	99.8769	8.4690	99.8769	0.00
09/03/2010	R206 On 04-November-10	8.50	Call	Bond Future	1332	1	1332	1	0.00
09/03/2010	R206 On 04-November-10	8.55	Call	Bond Future	1401	1	1401	1	0.00
09/03/2010	R206 On 04-November-10	8.45	Call	Bond Future	1265	1	1265	1	0.00
09/03/2010	R206 On 04-November-10	8.45	Put	Bond Future	1316	1	1316	1	0.00
09/03/2010	R206 On 04-November-10	8.55	Put	Bond Future	1183	1	1183	1	0.00
09/03/2010	R206 On 04-November-10	8.50	Put	Bond Future	1248	1	1248	1	0.00
09/03/2010	R207 On 06-May-10			Bond Future	9.04	91.2422	9.0360	91.2422	737.00
09/03/2010	R207 On 06-May-10	9.25	Call	Bond Future	1814	2	1814	2	0.00
09/03/2010	R207 On 06-May-10	9.25	Put	Bond Future	566	0	566	0	0.00
09/03/2010	R207 On 05-August-10			Bond Future	9.10	89.3022	9.0960	89.3022	0.00
09/03/2010	R207 On 05-August-10	9.50	Call	Bond Future	3248	3	3248	3	0.00
09/03/2010	R207 On 05-August-10	9.50	Put	Bond Future	958	1	958	1	0.00
09/03/2010	R207 On 04-November-10			Bond Future	9.14	91.0500	9.1350	91.0500	0.00
09/03/2010	R207 On 04-November-10	9.25	Call	Bond Future	2968	3	2968	3	0.00
09/03/2010	R207 On 04-November-10	9.20	Call	Bond Future	2823	3	2823	3	0.00
09/03/2010	R207 On 04-November-10	9.30	Call	Bond Future	3118	3	3118	3	0.00
09/03/2010	R207 On 04-November-10	9.30	Put	Bond Future	2190	2	2190	2	0.00
09/03/2010	R207 On 04-November-10	9.20	Put	Bond Future	2456	2	2456	2	0.00
09/03/2010	R207 On 04-November-10	9.25	Put	Bond Future	2320	2	2320	2	0.00
09/03/2010	R208 On 06-May-10			Bond Future	9.07	85.2072	9.0710	85.2072	5,004.00
09/03/2010	R208 On 06-May-10	9.25	Call	Bond Future	1762	2	1762	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2010	R208 On 06-May-10	9.25	Put	Bond Future	680	1	680	1	0.00
09/03/2010	R208 On 05-August-10			Bond Future	9.13	86.7979	9.1250	86.7979	0.00
09/03/2010	R208 On 05-August-10	9.50	Call	Bond Future	3244	3	3244	3	0.00
09/03/2010	R208 On 05-August-10	9.50	Put	Bond Future	1035	1	1035	1	0.00
09/03/2010	R208 On 04-November-10			Bond Future	9.16	85.0894	9.1640	85.0894	0.00
09/03/2010	R208 On 04-November-10	9.25	Call	Bond Future	2994	3	2994	3	0.00
09/03/2010	R208 On 04-November-10	9.30	Call	Bond Future	3146	3	3146	3	0.00
09/03/2010	R208 On 04-November-10	9.20	Call	Bond Future	2572	3	2572	3	0.00
09/03/2010	R208 On 04-November-10	9.20	Put	Bond Future	2360	2	2360	2	0.00
09/03/2010	R208 On 04-November-10	9.30	Put	Bond Future	2348	2	2348	2	0.00
09/03/2010	R208 On 04-November-10	9.25	Put	Bond Future	2488	2	2488	2	0.00
09/03/2010	R209 On 06-May-10			Bond Future	9.04	73.1995	9.0380	73.1995	1,798.00
09/03/2010	R209 On 06-May-10	8.50	Call	Bond Future	195	0	195	0	0.00
09/03/2010	R209 On 06-May-10	8.50	Put	Bond Future	4512	4	4512	4	0.00
09/03/2010	R209 On 05-August-10			Bond Future	9.07	74.5707	9.0740	74.5707	0.00
09/03/2010	R209 On 05-August-10	8.75	Call	Bond Future	1331	1	1331	1	0.00
09/03/2010	R209 On 05-August-10	8.75	Put	Bond Future	3863	4	3863	4	0.00
09/03/2010	R209 On 04-November-10			Bond Future	9.10	72.8761	9.0990	72.8761	0.00
09/03/2010	R209 On 04-November-10	9.00	Call	Bond Future	2941	3	2941	3	0.00
09/03/2010	R209 On 04-November-10	9.05	Call	Bond Future	3114	3	3114	3	0.00
09/03/2010	R209 On 04-November-10	8.95	Call	Bond Future	2774	3	2774	3	0.00
09/03/2010	R209 On 04-November-10	8.95	Put	Bond Future	3914	4	3914	4	0.00
09/03/2010	R209 On 04-November-10	9.05	Put	Bond Future	3486	3	3486	3	0.00
09/03/2010	R209 On 04-November-10	9.00	Put	Bond Future	3695	4	3695	4	0.00
09/03/2010	TRT1 On 06-May-10			Index Future	306.56	307.2230	306.5560	307.2230	100.00
10/03/2010	AL7T On 06-May-10			Index Future	335.39	335.0240	335.3930	335.0240	58.00
10/03/2010	ALBI On 06-May-10			Index Future	309.13	308.8780	309.1310	308.8780	1,265.00
10/03/2010	ALBI On 05-August-10			Index Future	309.25	309.0040	309.2500	309.0040	0.00
10/03/2010	CRD1 On 06-May-10			Index Future	135.40	135.3600	135.4040	135.3600	2.00
10/03/2010	GOVI On 06-May-10			GOVI	310.61	310.3510	310.6060	310.3510	324.00
10/03/2010	GOVI On 06-May-10	309.80	Call	GOVI	37454	4	37454	4	0.00
10/03/2010	GOVI On 06-May-10	309.80	Put	GOVI	29394	3	29394	3	0.00
10/03/2010	GOVI On 05-August-10			GOVI	316.28	316.0240	316.2800	316.0240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	GOVI On 05-August-10	315.60	Call	GOVI	56165	5	56165	5	0.00
10/03/2010	GOVI On 05-August-10	315.60	Put	GOVI	49365	5	49365	5	0.00
10/03/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/03/2010	ILBI On 06-May-10			Index Future	364.69	364.4980	364.6850	364.4980	433.00
10/03/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
10/03/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
10/03/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
10/03/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
10/03/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
10/03/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
10/03/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
10/03/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9550	7.0450	92.9550	2,500.00
10/03/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.01	92.9880	7.0140	92.9880	0.00
10/03/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.00	93.0030	7.0000	93.0030	0.00
10/03/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.98	93.0160	6.9810	93.0160	0.00
10/03/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.98	93.0290	6.9780	93.0290	0.00
10/03/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.98	93.0290	6.9810	93.0290	0.00
10/03/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.99	92.9300	6.9940	92.9300	0.00
10/03/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.12	92.8960	7.1180	92.8960	0.00
10/03/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.30	92.7090	7.2990	92.7090	5,000.00
10/03/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.56	92.4460	7.5570	92.4460	5,000.00
10/03/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.89	92.1010	7.8920	92.1010	2,500.00
10/03/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.19	91.8080	8.1870	91.8080	7,500.00
10/03/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
10/03/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
10/03/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
10/03/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/03/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/03/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/03/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/03/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/03/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/03/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/03/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/03/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/03/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/03/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/03/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/03/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/03/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/03/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/03/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/03/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/03/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/03/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/03/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/03/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/03/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/03/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/03/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/03/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/03/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/03/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/03/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/03/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/03/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/03/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/03/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/03/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/03/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/03/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/03/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/03/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/03/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/03/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/03/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/03/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
10/03/2010	OTH1 On 06-May-10			Index Future	300.75	300.5110	300.7480	300.5110	3.00
10/03/2010	R155 On 06-May-10			Bond Future	7.45	109.2801	7.4460	109.2801	0.00
10/03/2010	R155 On 06-May-10	7.50	Call	Bond Future	209	0	209	0	0.00
10/03/2010	R155 On 06-May-10	7.45	Call	Bond Future	175	0	175	0	0.00
10/03/2010	R155 On 06-May-10	7.55	Call	Bond Future	415	0	415	0	0.00
10/03/2010	R155 On 06-May-10	7.55	Put	Bond Future	282	0	282	0	0.00
10/03/2010	R155 On 06-May-10	7.45	Put	Bond Future	170	0	170	0	0.00
10/03/2010	R155 On 06-May-10	7.50	Put	Bond Future	140	0	140	0	0.00
10/03/2010	R157 On 06-May-10			Bond Future	8.28	124.1529	8.2760	124.1529	6,883.00
10/03/2010	R157 On 06-May-10	8.50	Call	Bond Future	1491	1	1491	1	0.00
10/03/2010	R157 On 06-May-10	8.50	Put	Bond Future	414	0	414	0	0.00
10/03/2010	R157 On 05-August-10			Bond Future	8.34	126.4163	8.3360	126.4163	0.00
10/03/2010	R157 On 05-August-10	8.75	Call	Bond Future	2531	2	2531	2	0.00
10/03/2010	R157 On 05-August-10	8.50	Call	Bond Future	1772	2	1772	2	0.00
10/03/2010	R157 On 05-August-10	9.00	Call	Bond Future	3401	3	3401	3	0.00
10/03/2010	R157 On 05-August-10	8.25	Call	Bond Future	1164	1	1164	1	500.00
10/03/2010	R157 On 05-August-10	9.00	Put	Bond Future	384	0	384	0	500.00
10/03/2010	R157 On 05-August-10	8.25	Put	Bond Future	1562	2	1562	2	0.00
10/03/2010	R157 On 05-August-10	8.50	Put	Bond Future	1018	1	1018	1	500.00
10/03/2010	R157 On 05-August-10	8.75	Put	Bond Future	639	1	639	1	0.00
10/03/2010	R157 On 04-November-10			Bond Future	8.37	121.9984	8.3730	121.9984	0.00
10/03/2010	R157 On 04-November-10	8.50	Call	Bond Future	2258	2	2258	2	0.00
10/03/2010	R157 On 04-November-10	8.55	Call	Bond Future	2377	2	2377	2	0.00
10/03/2010	R157 On 04-November-10	8.45	Call	Bond Future	2142	2	2142	2	0.00
10/03/2010	R157 On 04-November-10	8.55	Put	Bond Future	1600	2	1600	2	0.00
10/03/2010	R157 On 04-November-10	8.50	Put	Bond Future	1700	2	1700	2	0.00
10/03/2010	R157 On 04-November-10	8.45	Put	Bond Future	1803	2	1803	2	0.00
10/03/2010	R186 On 06-May-10			Bond Future	9.09	115.8498	9.0860	115.8498	19,296.00
10/03/2010	R186 On 06-May-10	9.00	Call	Bond Future	1311	1	1311	1	0.00
10/03/2010	R186 On 06-May-10	9.00	Put	Bond Future	2111	2	2111	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
10/03/2010	R186 On 05-August-10			Bond Future	9.13	112.7164	9.1340	112.7164	0.00
10/03/2010	R186 On 05-August-10	9.25	Call	Bond Future	3411	3	3411	3	0.00
10/03/2010	R186 On 05-August-10	8.75	Call	Bond Future	1410	1	1410	1	1,300.00
10/03/2010	R186 On 05-August-10	9.75	Call	Bond Future	6401	6	6401	6	0.00
10/03/2010	R186 On 05-August-10	10.00	Call	Bond Future	8117	8	8117	8	0.00
10/03/2010	R186 On 05-August-10	10.00	Put	Bond Future	615	1	615	1	3,000.00
10/03/2010	R186 On 05-August-10	9.75	Put	Bond Future	985	1	985	1	1,300.00
10/03/2010	R186 On 05-August-10	8.75	Put	Bond Future	4998	5	4998	5	0.00
10/03/2010	R186 On 05-August-10	9.25	Put	Bond Future	2360	2	2360	2	0.00
10/03/2010	R186 On 04-November-10			Bond Future	9.17	114.9191	9.1680	114.9191	0.00
10/03/2010	R186 On 04-November-10	9.25	Call	Bond Future	4452	4	4452	4	0.00
10/03/2010	R186 On 04-November-10	9.20	Call	Bond Future	3857	4	3857	4	0.00
10/03/2010	R186 On 04-November-10	9.30	Call	Bond Future	4684	5	4684	5	0.00
10/03/2010	R186 On 04-November-10	9.30	Put	Bond Future	3503	4	3503	4	0.00
10/03/2010	R186 On 04-November-10	9.20	Put	Bond Future	3569	4	3569	4	0.00
10/03/2010	R186 On 04-November-10	9.25	Put	Bond Future	3716	4	3716	4	0.00
10/03/2010	R201 On 06-May-10			Bond Future	8.30	105.0012	8.2950	105.0012	486.00
10/03/2010	R201 On 06-May-10	8.50	Call	Bond Future	1129	1	1129	1	0.00
10/03/2010	R201 On 06-May-10	8.50	Put	Bond Future	352	0	352	0	0.00
10/03/2010	R201 On 05-August-10			Bond Future	8.35	102.5443	8.3510	102.5443	0.00
10/03/2010	R201 On 05-August-10	9.00	Call	Bond Future	2656	3	2656	3	0.00
10/03/2010	R201 On 05-August-10	9.00	Put	Bond Future	335	0	335	0	0.00
10/03/2010	R201 On 04-November-10			Bond Future	8.38	104.5482	8.3750	104.5482	0.00
10/03/2010	R201 On 04-November-10	8.50	Call	Bond Future	1574	2	1574	2	0.00
10/03/2010	R201 On 04-November-10	8.55	Call	Bond Future	1669	2	1669	2	0.00
10/03/2010	R201 On 04-November-10	8.45	Call	Bond Future	1483	1	1483	1	0.00
10/03/2010	R201 On 04-November-10	8.45	Put	Bond Future	1225	1	1225	1	0.00
10/03/2010	R201 On 04-November-10	8.55	Put	Bond Future	1067	1	1067	1	0.00
10/03/2010	R201 On 04-November-10	8.50	Put	Bond Future	1144	1	1144	1	0.00
10/03/2010	R203 On 06-May-10			Bond Future	8.78	98.3030	8.7820	98.3030	1,710.00
10/03/2010	R203 On 06-May-10	9.00	Call	Bond Future	1635	2	1635	2	0.00
10/03/2010	R203 On 06-May-10	9.00	Put	Bond Future	502	1	502	1	0.00
10/03/2010	R203 On 05-August-10			Bond Future	8.84	100.1432	8.8400	100.1432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	R203 On 05-August-10	9.25	Call	Bond Future	2843	3	2843	3	0.00
10/03/2010	R203 On 05-August-10	9.25	Put	Bond Future	784	1	784	1	0.00
10/03/2010	R203 On 04-November-10			Bond Future	8.88	97.9245	8.8810	97.9245	0.00
10/03/2010	R203 On 04-November-10	9.25	Call	Bond Future	3215	3	3215	3	0.00
10/03/2010	R203 On 04-November-10	9.20	Call	Bond Future	3067	3	3067	3	0.00
10/03/2010	R203 On 04-November-10	9.30	Call	Bond Future	3366	3	3366	3	0.00
10/03/2010	R203 On 04-November-10	9.30	Put	Bond Future	1320	1	1320	1	0.00
10/03/2010	R203 On 04-November-10	9.20	Put	Bond Future	1504	2	1504	2	0.00
10/03/2010	R203 On 04-November-10	9.25	Put	Bond Future	1410	1	1410	1	0.00
10/03/2010	R204 On 06-May-10			Bond Future	8.84	98.0120	8.8420	98.0120	1,552.00
10/03/2010	R204 On 06-May-10	9.00	Call	Bond Future	1552	2	1552	2	200.00
10/03/2010	R204 On 06-May-10	8.50	Call	Bond Future	328	0	328	0	200.00
10/03/2010	R204 On 06-May-10	9.50	Call	Bond Future	3793	4	3793	4	0.00
10/03/2010	R204 On 06-May-10	9.50	Put	Bond Future	104	0	104	0	200.00
10/03/2010	R204 On 06-May-10	8.50	Put	Bond Future	2321	2	2321	2	0.00
10/03/2010	R204 On 06-May-10	9.00	Put	Bond Future	649	1	649	1	200.00
10/03/2010	R204 On 05-August-10			Bond Future	8.90	95.8005	8.8990	95.8005	0.00
10/03/2010	R204 On 05-August-10	9.25	Call	Bond Future	2925	3	2925	3	0.00
10/03/2010	R204 On 05-August-10	9.25	Put	Bond Future	980	1	980	1	0.00
10/03/2010	R204 On 04-November-10			Bond Future	8.94	97.6734	8.9360	97.6734	0.00
10/03/2010	R204 On 04-November-10	9.25	Call	Bond Future	3446	3	3446	3	0.00
10/03/2010	R204 On 04-November-10	9.30	Call	Bond Future	3607	4	3607	4	0.00
10/03/2010	R204 On 04-November-10	9.20	Call	Bond Future	3288	3	3288	3	0.00
10/03/2010	R204 On 04-November-10	9.20	Put	Bond Future	1852	2	1852	2	0.00
10/03/2010	R204 On 04-November-10	9.30	Put	Bond Future	1635	2	1635	2	0.00
10/03/2010	R204 On 04-November-10	9.25	Put	Bond Future	1741	2	1741	2	0.00
10/03/2010	R206 On 06-May-10			Bond Future	8.35	99.7060	8.3470	99.7060	0.00
10/03/2010	R206 On 06-May-10	8.75	Call	Bond Future	1371	1	1371	1	0.00
10/03/2010	R206 On 06-May-10	8.75	Put	Bond Future	146	0	146	0	0.00
10/03/2010	R206 On 05-August-10			Bond Future	8.42	97.8018	8.4220	97.8018	0.00
10/03/2010	R206 On 05-August-10	9.00	Call	Bond Future	1950	2	1950	2	0.00
10/03/2010	R206 On 05-August-10	9.00	Put	Bond Future	305	0	305	0	0.00
10/03/2010	R206 On 04-November-10			Bond Future	8.45	99.7122	8.4540	99.7122	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	R206 On 04-November-10	8.50	Call	Bond Future	1350	1	1350	1	0.00
10/03/2010	R206 On 04-November-10	8.45	Call	Bond Future	1283	1	1283	1	0.00
10/03/2010	R206 On 04-November-10	8.55	Call	Bond Future	1420	1	1420	1	0.00
10/03/2010	R206 On 04-November-10	8.55	Put	Bond Future	1161	1	1161	1	0.00
10/03/2010	R206 On 04-November-10	8.45	Put	Bond Future	1294	1	1294	1	0.00
10/03/2010	R206 On 04-November-10	8.50	Put	Bond Future	1226	1	1226	1	0.00
10/03/2010	R207 On 06-May-10			Bond Future	9.01	90.9414	9.0130	90.9414	737.00
10/03/2010	R207 On 06-May-10	9.25	Call	Bond Future	1900	2	1900	2	0.00
10/03/2010	R207 On 06-May-10	9.25	Put	Bond Future	517	1	517	1	0.00
10/03/2010	R207 On 05-August-10			Bond Future	9.07	89.0016	9.0730	89.0016	0.00
10/03/2010	R207 On 05-August-10	9.50	Call	Bond Future	3335	3	3335	3	0.00
10/03/2010	R207 On 05-August-10	9.50	Put	Bond Future	912	1	912	1	0.00
10/03/2010	R207 On 04-November-10			Bond Future	9.11	90.7379	9.1110	90.7379	0.00
10/03/2010	R207 On 04-November-10	9.25	Call	Bond Future	3039	3	3039	3	0.00
10/03/2010	R207 On 04-November-10	9.30	Call	Bond Future	3190	3	3190	3	0.00
10/03/2010	R207 On 04-November-10	9.20	Call	Bond Future	2892	3	2892	3	0.00
10/03/2010	R207 On 04-November-10	9.20	Put	Bond Future	2389	2	2389	2	0.00
10/03/2010	R207 On 04-November-10	9.30	Put	Bond Future	2126	2	2126	2	0.00
10/03/2010	R207 On 04-November-10	9.25	Put	Bond Future	2255	2	2255	2	0.00
10/03/2010	R208 On 06-May-10			Bond Future	9.04	84.8956	9.0380	84.8956	5,004.00
10/03/2010	R208 On 06-May-10	9.25	Call	Bond Future	1887	2	1887	2	0.00
10/03/2010	R208 On 06-May-10	9.25	Put	Bond Future	603	1	603	1	0.00
10/03/2010	R208 On 05-August-10			Bond Future	9.09	86.4854	9.0910	86.4854	0.00
10/03/2010	R208 On 05-August-10	9.50	Call	Bond Future	3380	3	3380	3	0.00
10/03/2010	R208 On 05-August-10	9.50	Put	Bond Future	967	1	967	1	0.00
10/03/2010	R208 On 04-November-10			Bond Future	9.13	84.7699	9.1290	84.7699	0.00
10/03/2010	R208 On 04-November-10	9.25	Call	Bond Future	3102	3	3102	3	0.00
10/03/2010	R208 On 04-November-10	9.20	Call	Bond Future	2677	3	2677	3	0.00
10/03/2010	R208 On 04-November-10	9.30	Call	Bond Future	3258	3	3258	3	0.00
10/03/2010	R208 On 04-November-10	9.30	Put	Bond Future	2253	2	2253	2	0.00
10/03/2010	R208 On 04-November-10	9.20	Put	Bond Future	2258	2	2258	2	0.00
10/03/2010	R208 On 04-November-10	9.25	Put	Bond Future	2389	2	2389	2	0.00
10/03/2010	R209 On 06-May-10			Bond Future	9.02	72.9694	9.0160	72.9694	1,798.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2010	R209 On 06-May-10	8.50	Call	Bond Future	209	0	209	0	0.00
10/03/2010	R209 On 06-May-10	8.50	Put	Bond Future	4357	5	4357	5	0.00
10/03/2010	R209 On 05-August-10			Bond Future	9.05	74.3346	9.0510	74.3346	0.00
10/03/2010	R209 On 05-August-10	8.75	Call	Bond Future	1386	1	1386	1	0.00
10/03/2010	R209 On 05-August-10	8.75	Put	Bond Future	3743	4	3743	4	0.00
10/03/2010	R209 On 04-November-10			Bond Future	9.08	72.6336	9.0760	72.6336	0.00
10/03/2010	R209 On 04-November-10	9.00	Call	Bond Future	3020	3	3020	3	0.00
10/03/2010	R209 On 04-November-10	9.05	Call	Bond Future	3195	3	3195	3	0.00
10/03/2010	R209 On 04-November-10	8.95	Call	Bond Future	2850	3	2850	3	0.00
10/03/2010	R209 On 04-November-10	8.95	Put	Bond Future	3816	4	3816	4	0.00
10/03/2010	R209 On 04-November-10	9.05	Put	Bond Future	3393	3	3393	3	0.00
10/03/2010	R209 On 04-November-10	9.00	Put	Bond Future	3600	4	3600	4	0.00
10/03/2010	TRT1 On 06-May-10			Index Future	306.81	306.5560	306.8060	306.5560	100.00
11/03/2010	AL7T On 06-May-10			Index Future	335.20	335.3930	335.1990	335.3930	58.00
11/03/2010	ALBI On 06-May-10			Index Future	308.88	309.1310	308.8800	309.1310	1,265.00
11/03/2010	ALBI On 05-August-10			Index Future	309.00	309.2500	308.9970	309.2500	0.00
11/03/2010	CRD1 On 06-May-10			Index Future	135.36	135.4040	135.3580	135.4040	2.00
11/03/2010	GOVI On 06-May-10			GOVI	310.33	310.6060	310.3260	310.6060	324.00
11/03/2010	GOVI On 06-May-10	309.80	Call	GOVI	35657	4	35657	4	0.00
11/03/2010	GOVI On 06-May-10	309.80	Put	GOVI	30397	3	30397	3	0.00
11/03/2010	GOVI On 05-August-10			GOVI	315.99	316.2800	315.9930	316.2800	0.00
11/03/2010	GOVI On 05-August-10	315.60	Call	GOVI	54481	6	54481	6	0.00
11/03/2010	GOVI On 05-August-10	315.60	Put	GOVI	50551	5	50551	5	0.00
11/03/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/03/2010	ILBI On 06-May-10			Index Future	364.80	364.6850	364.7990	364.6850	433.00
11/03/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
11/03/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
11/03/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
11/03/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
11/03/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
11/03/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
11/03/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
11/03/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.05	92.9550	7.0450	92.9550	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2010	JBAF On 21-April-10			Jibar Tradeable Future	7.02	92.9860	7.0190	92.9860	0.00
11/03/2010	JBAF On 19-May-10			Jibar Tradeable Future	7.01	93.0000	7.0080	93.0000	0.00
11/03/2010	JBAF On 15-June-10			Jibar Tradeable Future	7.00	93.0190	6.9960	93.0190	0.00
11/03/2010	JBAF On 21-July-10			Jibar Tradeable Future	7.00	93.0220	6.9970	93.0220	0.00
11/03/2010	JBAF On 18-August-10			Jibar Tradeable Future	7.00	93.0190	7.0010	93.0190	0.00
11/03/2010	JBAF On 15-September-10			Jibar Tradeable Future	7.01	93.0060	7.0080	93.0060	0.00
11/03/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.13	92.8820	7.1300	92.8820	0.00
11/03/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.30	92.7010	7.3030	92.7010	5,000.00
11/03/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.56	92.4430	7.5620	92.4430	5,000.00
11/03/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.90	92.1080	7.9020	92.1080	2,500.00
11/03/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.20	91.8130	8.1970	91.8130	7,500.00
11/03/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
11/03/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
11/03/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
11/03/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/03/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/03/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/03/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/03/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/03/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/03/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/03/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/03/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/03/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/03/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/03/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/03/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/03/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/03/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/03/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/03/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/03/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/03/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/03/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/03/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/03/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/03/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/03/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/03/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/03/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/03/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/03/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/03/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/03/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/03/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/03/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/03/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/03/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/03/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/03/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/03/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/03/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/03/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/03/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/03/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/03/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
11/03/2010	OTH1 On 06-May-10			Index Future	300.64	300.7480	300.6430	300.7480	3.00
11/03/2010	R155 On 06-May-10			Bond Future	7.45	109.2994	7.4460	109.2994	0.00
11/03/2010	R155 On 06-May-10	7.50	Call	Bond Future	208	0	208	0	0.00
11/03/2010	R155 On 06-May-10	7.55	Call	Bond Future	412	0	412	0	0.00
11/03/2010	R155 On 06-May-10	7.45	Call	Bond Future	173	0	173	0	0.00
11/03/2010	R155 On 06-May-10	7.45	Put	Bond Future	168	0	168	0	0.00
11/03/2010	R155 On 06-May-10	7.55	Put	Bond Future	279	0	279	0	0.00
11/03/2010	R155 On 06-May-10	7.50	Put	Bond Future	139	0	139	0	0.00
11/03/2010	R157 On 06-May-10			Bond Future	8.30	124.2641	8.2960	124.2641	6,883.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2010	R157 On 06-May-10	8.50	Call	Bond Future	1418	1	1418	1	0.00
11/03/2010	R157 On 06-May-10	8.50	Put	Bond Future	438	0	438	0	0.00
11/03/2010	R157 On 05-August-10			Bond Future	8.36	126.5316	8.3580	126.5316	0.00
11/03/2010	R157 On 05-August-10	8.75	Call	Bond Future	2456	3	2456	3	0.00
11/03/2010	R157 On 05-August-10	8.50	Call	Bond Future	1708	2	1708	2	0.00
11/03/2010	R157 On 05-August-10	8.25	Call	Bond Future	1114	1	1114	1	500.00
11/03/2010	R157 On 05-August-10	9.00	Call	Bond Future	3316	3	3316	3	0.00
11/03/2010	R157 On 05-August-10	9.00	Put	Bond Future	401	0	401	0	500.00
11/03/2010	R157 On 05-August-10	8.25	Put	Bond Future	1613	2	1613	2	0.00
11/03/2010	R157 On 05-August-10	8.50	Put	Bond Future	1055	1	1055	1	500.00
11/03/2010	R157 On 05-August-10	8.75	Put	Bond Future	665	1	665	1	0.00
11/03/2010	R157 On 04-November-10			Bond Future	8.40	122.1130	8.3960	122.1130	0.00
11/03/2010	R157 On 04-November-10	8.50	Call	Bond Future	2198	2	2198	2	0.00
11/03/2010	R157 On 04-November-10	8.45	Call	Bond Future	2084	2	2084	2	0.00
11/03/2010	R157 On 04-November-10	8.55	Call	Bond Future	2316	2	2316	2	0.00
11/03/2010	R157 On 04-November-10	8.55	Put	Bond Future	1640	2	1640	2	0.00
11/03/2010	R157 On 04-November-10	8.45	Put	Bond Future	1847	2	1847	2	0.00
11/03/2010	R157 On 04-November-10	8.50	Put	Bond Future	1741	2	1741	2	0.00
11/03/2010	R186 On 06-May-10			Bond Future	9.11	116.0530	9.1050	116.0530	19,296.00
11/03/2010	R186 On 06-May-10	9.00	Call	Bond Future	1222	1	1222	1	0.00
11/03/2010	R186 On 06-May-10	9.00	Put	Bond Future	2197	2	2197	2	0.00
11/03/2010	R186 On 05-August-10			Bond Future	9.16	112.9260	9.1550	112.9260	0.00
11/03/2010	R186 On 05-August-10	9.25	Call	Bond Future	3293	3	3293	3	0.00
11/03/2010	R186 On 05-August-10	10.00	Call	Bond Future	7949	8	7949	8	0.00
11/03/2010	R186 On 05-August-10	8.75	Call	Bond Future	1342	1	1342	1	1,300.00
11/03/2010	R186 On 05-August-10	9.75	Call	Bond Future	6245	6	6245	6	0.00
11/03/2010	R186 On 05-August-10	9.75	Put	Bond Future	1020	1	1020	1	1,300.00
11/03/2010	R186 On 05-August-10	8.75	Put	Bond Future	5122	5	5122	5	0.00
11/03/2010	R186 On 05-August-10	10.00	Put	Bond Future	639	1	639	1	3,000.00
11/03/2010	R186 On 05-August-10	9.25	Put	Bond Future	2433	2	2433	2	0.00
11/03/2010	R186 On 04-November-10			Bond Future	9.19	115.1263	9.1890	115.1263	0.00
11/03/2010	R186 On 04-November-10	9.25	Call	Bond Future	4341	4	4341	4	0.00
11/03/2010	R186 On 04-November-10	9.30	Call	Bond Future	4569	5	4569	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
11/03/2010	R186 On 04-November-10	9.20	Call	Bond Future	3750	4	3750	4	0.00
11/03/2010	R186 On 04-November-10	9.20	Put	Bond Future	3651	4	3651	4	0.00
11/03/2010	R186 On 04-November-10	9.30	Put	Bond Future	3577	4	3577	4	0.00
11/03/2010	R186 On 04-November-10	9.25	Put	Bond Future	3794	4	3794	4	0.00
11/03/2010	R201 On 06-May-10			Bond Future	8.29	105.0888	8.2940	105.0888	486.00
11/03/2010	R201 On 06-May-10	8.50	Call	Bond Future	1127	1	1127	1	0.00
11/03/2010	R201 On 06-May-10	8.50	Put	Bond Future	346	0	346	0	0.00
11/03/2010	R201 On 05-August-10			Bond Future	8.35	102.6350	8.3500	102.6350	0.00
11/03/2010	R201 On 05-August-10	9.00	Call	Bond Future	2656	3	2656	3	0.00
11/03/2010	R201 On 05-August-10	9.00	Put	Bond Future	332	0	332	0	0.00
11/03/2010	R201 On 04-November-10			Bond Future	8.37	104.6379	8.3740	104.6379	0.00
11/03/2010	R201 On 04-November-10	8.50	Call	Bond Future	1573	2	1573	2	0.00
11/03/2010	R201 On 04-November-10	8.45	Call	Bond Future	1482	1	1482	1	0.00
11/03/2010	R201 On 04-November-10	8.55	Call	Bond Future	1669	2	1669	2	0.00
11/03/2010	R201 On 04-November-10	8.55	Put	Bond Future	1064	1	1064	1	0.00
11/03/2010	R201 On 04-November-10	8.45	Put	Bond Future	1220	1	1220	1	0.00
11/03/2010	R201 On 04-November-10	8.50	Put	Bond Future	1139	1	1139	1	0.00
11/03/2010	R203 On 06-May-10			Bond Future	8.80	98.4233	8.8020	98.4233	1,710.00
11/03/2010	R203 On 06-May-10	9.00	Call	Bond Future	1556	2	1556	2	0.00
11/03/2010	R203 On 06-May-10	9.00	Put	Bond Future	528	1	528	1	0.00
11/03/2010	R203 On 05-August-10			Bond Future	8.86	100.2652	8.8610	100.2652	0.00
11/03/2010	R203 On 05-August-10	9.25	Call	Bond Future	2763	3	2763	3	0.00
11/03/2010	R203 On 05-August-10	9.25	Put	Bond Future	811	1	811	1	0.00
11/03/2010	R203 On 04-November-10			Bond Future	8.90	98.0481	8.9030	98.0481	0.00
11/03/2010	R203 On 04-November-10	9.25	Call	Bond Future	3141	3	3141	3	0.00
11/03/2010	R203 On 04-November-10	9.30	Call	Bond Future	3290	3	3290	3	0.00
11/03/2010	R203 On 04-November-10	9.20	Call	Bond Future	2995	3	2995	3	0.00
11/03/2010	R203 On 04-November-10	9.20	Put	Bond Future	1541	2	1541	2	0.00
11/03/2010	R203 On 04-November-10	9.30	Put	Bond Future	1352	1	1352	1	0.00
11/03/2010	R203 On 04-November-10	9.25	Put	Bond Future	1445	1	1445	1	0.00
11/03/2010	R204 On 06-May-10			Bond Future	8.86	98.0810	8.8620	98.0810	1,552.00
11/03/2010	R204 On 06-May-10	9.00	Call	Bond Future	1471	2	1471	2	200.00
11/03/2010	R204 On 06-May-10	9.50	Call	Bond Future	3684	4	3684	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2010	R204 On 06-May-10	8.50	Call	Bond Future	296	0	296	0	200.00
11/03/2010	R204 On 06-May-10	9.50	Put	Bond Future	110	0	110	0	200.00
11/03/2010	R204 On 06-May-10	8.50	Put	Bond Future	2404	2	2404	2	0.00
11/03/2010	R204 On 06-May-10	9.00	Put	Bond Future	683	1	683	1	200.00
11/03/2010	R204 On 05-August-10			Bond Future	8.92	95.8735	8.9190	95.8735	0.00
11/03/2010	R204 On 05-August-10	9.25	Call	Bond Future	2844	3	2844	3	0.00
11/03/2010	R204 On 05-August-10	9.25	Put	Bond Future	1011	1	1011	1	0.00
11/03/2010	R204 On 04-November-10			Bond Future	8.96	97.7448	8.9570	97.7448	0.00
11/03/2010	R204 On 04-November-10	9.25	Call	Bond Future	3370	3	3370	3	0.00
11/03/2010	R204 On 04-November-10	9.20	Call	Bond Future	3214	3	3214	3	0.00
11/03/2010	R204 On 04-November-10	9.30	Call	Bond Future	3530	4	3530	4	0.00
11/03/2010	R204 On 04-November-10	9.30	Put	Bond Future	1673	2	1673	2	0.00
11/03/2010	R204 On 04-November-10	9.20	Put	Bond Future	1893	2	1893	2	0.00
11/03/2010	R204 On 04-November-10	9.25	Put	Bond Future	1781	2	1781	2	0.00
11/03/2010	R206 On 06-May-10			Bond Future	8.35	99.7489	8.3460	99.7489	0.00
11/03/2010	R206 On 06-May-10	8.75	Call	Bond Future	1370	1	1370	1	0.00
11/03/2010	R206 On 06-May-10	8.75	Put	Bond Future	141	0	141	0	0.00
11/03/2010	R206 On 05-August-10			Bond Future	8.42	97.8449	8.4210	97.8449	0.00
11/03/2010	R206 On 05-August-10	9.00	Call	Bond Future	1949	2	1949	2	0.00
11/03/2010	R206 On 05-August-10	9.00	Put	Bond Future	301	0	301	0	0.00
11/03/2010	R206 On 04-November-10			Bond Future	8.45	99.7527	8.4530	99.7527	0.00
11/03/2010	R206 On 04-November-10	8.50	Call	Bond Future	1349	1	1349	1	0.00
11/03/2010	R206 On 04-November-10	8.55	Call	Bond Future	1419	1	1419	1	0.00
11/03/2010	R206 On 04-November-10	8.45	Call	Bond Future	1281	1	1281	1	0.00
11/03/2010	R206 On 04-November-10	8.45	Put	Bond Future	1289	1	1289	1	0.00
11/03/2010	R206 On 04-November-10	8.55	Put	Bond Future	1158	1	1158	1	0.00
11/03/2010	R206 On 04-November-10	8.50	Put	Bond Future	1222	1	1222	1	0.00
11/03/2010	R207 On 06-May-10			Bond Future	9.02	91.0768	9.0230	91.0768	737.00
11/03/2010	R207 On 06-May-10	9.25	Call	Bond Future	1850	2	1850	2	0.00
11/03/2010	R207 On 06-May-10	9.25	Put	Bond Future	526	1	526	1	0.00
11/03/2010	R207 On 05-August-10			Bond Future	9.08	89.1344	9.0830	89.1344	0.00
11/03/2010	R207 On 05-August-10	9.50	Call	Bond Future	3289	3	3289	3	0.00
11/03/2010	R207 On 05-August-10	9.50	Put	Bond Future	924	1	924	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
11/03/2010	R207 On 04-November-10			Bond Future	9.12	90.8739	9.1210	90.8739	0.00
11/03/2010	R207 On 04-November-10	9.25	Call	Bond Future	3002	3	3002	3	0.00
11/03/2010	R207 On 04-November-10	9.20	Call	Bond Future	2855	3	2855	3	0.00
11/03/2010	R207 On 04-November-10	9.30	Call	Bond Future	3152	3	3152	3	0.00
11/03/2010	R207 On 04-November-10	9.30	Put	Bond Future	2145	2	2145	2	0.00
11/03/2010	R207 On 04-November-10	9.20	Put	Bond Future	2409	2	2409	2	0.00
11/03/2010	R207 On 04-November-10	9.25	Put	Bond Future	2275	2	2275	2	0.00
11/03/2010	R208 On 06-May-10			Bond Future	9.05	85.0971	9.0480	85.0971	5,004.00
11/03/2010	R208 On 06-May-10	9.25	Call	Bond Future	1837	2	1837	2	0.00
11/03/2010	R208 On 06-May-10	9.25	Put	Bond Future	615	1	615	1	0.00
11/03/2010	R208 On 05-August-10			Bond Future	9.10	86.6895	9.1010	86.6895	0.00
11/03/2010	R208 On 05-August-10	9.50	Call	Bond Future	3332	3	3332	3	0.00
11/03/2010	R208 On 05-August-10	9.50	Put	Bond Future	979	1	979	1	0.00
11/03/2010	R208 On 04-November-10			Bond Future	9.14	84.9768	9.1390	84.9768	0.00
11/03/2010	R208 On 04-November-10	9.25	Call	Bond Future	3063	3	3063	3	0.00
11/03/2010	R208 On 04-November-10	9.30	Call	Bond Future	3218	3	3218	3	0.00
11/03/2010	R208 On 04-November-10	9.20	Call	Bond Future	2640	3	2640	3	0.00
11/03/2010	R208 On 04-November-10	9.20	Put	Bond Future	2280	2	2280	2	0.00
11/03/2010	R208 On 04-November-10	9.30	Put	Bond Future	2273	2	2273	2	0.00
11/03/2010	R208 On 04-November-10	9.25	Put	Bond Future	2410	2	2410	2	0.00
11/03/2010	R209 On 06-May-10			Bond Future	9.04	73.1380	9.0360	73.1380	1,798.00
11/03/2010	R209 On 06-May-10	8.50	Call	Bond Future	185	0	185	0	0.00
11/03/2010	R209 On 06-May-10	8.50	Put	Bond Future	4487	4	4487	4	0.00
11/03/2010	R209 On 05-August-10			Bond Future	9.07	74.5097	9.0720	74.5097	0.00
11/03/2010	R209 On 05-August-10	8.75	Call	Bond Future	1322	1	1322	1	0.00
11/03/2010	R209 On 05-August-10	8.75	Put	Bond Future	3839	4	3839	4	0.00
11/03/2010	R209 On 04-November-10			Bond Future	9.10	72.8078	9.0970	72.8078	0.00
11/03/2010	R209 On 04-November-10	9.00	Call	Bond Future	2935	3	2935	3	0.00
11/03/2010	R209 On 04-November-10	9.05	Call	Bond Future	3108	3	3108	3	0.00
11/03/2010	R209 On 04-November-10	8.95	Call	Bond Future	2768	3	2768	3	0.00
11/03/2010	R209 On 04-November-10	8.95	Put	Bond Future	3893	4	3893	4	0.00
11/03/2010	R209 On 04-November-10	9.05	Put	Bond Future	3465	3	3465	3	0.00
11/03/2010	R209 On 04-November-10	9.00	Put	Bond Future	3674	4	3674	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2010	TRT1 On 06-May-10			Index Future	306.54	306.8060	306.5360	306.8060	100.00
12/03/2010	AL7T On 06-May-10			Index Future	336.71	335.1990	336.7060	335.1990	58.00
12/03/2010	ALBI On 06-May-10			Index Future	310.02	308.8800	310.0150	308.8800	1,315.00
12/03/2010	ALBI On 05-August-10			Index Future	310.13	308.9970	310.1300	308.9970	0.00
12/03/2010	CRD1 On 06-May-10			Index Future	135.62	135.3580	135.6230	135.3580	2.00
12/03/2010	GOVI On 06-May-10			GOVI	311.47	310.3260	311.4730	310.3260	324.00
12/03/2010	GOVI On 06-May-10	309.80	Call	GOVI	41769	4	41769	4	0.00
12/03/2010	GOVI On 06-May-10	309.80	Put	GOVI	25039	3	25039	3	0.00
12/03/2010	GOVI On 05-August-10			GOVI	317.16	315.9930	317.1610	315.9930	0.00
12/03/2010	GOVI On 05-August-10	315.60	Call	GOVI	60585	5	60585	5	0.00
12/03/2010	GOVI On 05-August-10	315.60	Put	GOVI	44975	5	44975	5	0.00
12/03/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/03/2010	ILBI On 06-May-10			Index Future	363.10	364.7990	363.1040	364.7990	433.00
12/03/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
12/03/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
12/03/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
12/03/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
12/03/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
12/03/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
12/03/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
12/03/2010	JBAF On 17-March-10			Jibar Tradeable Future	7.06	92.9550	7.0600	92.9550	7,500.00
12/03/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.99	92.9810	6.9850	92.9810	0.00
12/03/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.97	92.9920	6.9700	92.9920	0.00
12/03/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.96	93.0040	6.9600	93.0040	0.00
12/03/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.96	93.0030	6.9600	93.0030	0.00
12/03/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.96	92.9990	6.9600	92.9990	0.00
12/03/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.97	92.9920	6.9700	92.9920	0.00
12/03/2010	JBAF On 15-December-10			Jibar Tradeable Future	7.10	92.8700	7.1000	92.8700	0.00
12/03/2010	JBAF On 16-March-11			Jibar Tradeable Future	7.28	92.6970	7.2800	92.6970	5,000.00
12/03/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.53	92.4380	7.5300	92.4380	5,000.00
12/03/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.86	92.0980	7.8600	92.0980	2,500.00
12/03/2010	JBAF On 21-December-11			Jibar Tradeable Future	8.16	91.8030	8.1600	91.8030	7,500.00
12/03/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
12/03/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
12/03/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/03/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/03/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/03/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/03/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/03/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/03/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/03/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/03/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/03/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/03/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/03/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/03/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/03/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/03/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/03/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/03/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/03/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/03/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/03/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/03/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/03/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/03/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/03/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/03/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/03/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/03/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/03/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/03/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/03/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/03/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/03/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/03/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/03/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/03/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/03/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/03/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/03/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/03/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/03/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/03/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/03/2010	JROD On 31-March-10			Rodi	7.18	0.0038	7.1840	0.0038	0.00
12/03/2010	OTH1 On 06-May-10			Index Future	301.71	300.6430	301.7140	300.6430	3.00
12/03/2010	R155 On 06-May-10			Bond Future	7.38	109.2994	7.3810	109.2994	0.00
12/03/2010	R155 On 06-May-10	7.50	Call	Bond Future	257	0	257	0	0.00
12/03/2010	R155 On 06-May-10	7.55	Call	Bond Future	458	0	458	0	0.00
12/03/2010	R155 On 06-May-10	7.45	Call	Bond Future	217	0	217	0	0.00
12/03/2010	R155 On 06-May-10	7.45	Put	Bond Future	128	0	128	0	0.00
12/03/2010	R155 On 06-May-10	7.55	Put	Bond Future	241	0	241	0	0.00
12/03/2010	R155 On 06-May-10	7.50	Put	Bond Future	104	0	104	0	0.00
12/03/2010	R157 On 06-May-10			Bond Future	8.23	124.1674	8.2320	124.1674	6,883.00
12/03/2010	R157 On 06-May-10	8.50	Call	Bond Future	1631	1	1631	1	0.00
12/03/2010	R157 On 06-May-10	8.50	Put	Bond Future	341	0	341	0	0.00
12/03/2010	R157 On 05-August-10			Bond Future	8.29	126.4301	8.2910	126.4301	0.00
12/03/2010	R157 On 05-August-10	8.75	Call	Bond Future	2674	2	2674	2	0.00
12/03/2010	R157 On 05-August-10	8.50	Call	Bond Future	1889	2	1889	2	0.00
12/03/2010	R157 On 05-August-10	9.00	Call	Bond Future	3564	3	3564	3	0.00
12/03/2010	R157 On 05-August-10	8.25	Call	Bond Future	1253	1	1253	1	500.00
12/03/2010	R157 On 05-August-10	9.00	Put	Bond Future	340	0	340	0	500.00
12/03/2010	R157 On 05-August-10	8.25	Put	Bond Future	1443	2	1443	2	0.00
12/03/2010	R157 On 05-August-10	8.50	Put	Bond Future	927	1	927	1	500.00
12/03/2010	R157 On 05-August-10	8.75	Put	Bond Future	574	1	574	1	0.00
12/03/2010	R157 On 04-November-10			Bond Future	8.32	122.0116	8.3240	122.0116	0.00

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12/03/2010	R157 On 04-November-10	8.50	Call	Bond Future	2371	2	2371	2	0.00
12/03/2010	R157 On 04-November-10	8.45	Call	Bond Future	2252	2	2252	2	0.00
12/03/2010	R157 On 04-November-10	8.55	Call	Bond Future	2495	2	2495	2	0.00
12/03/2010	R157 On 04-November-10	8.55	Put	Bond Future	1502	2	1502	2	0.00
12/03/2010	R157 On 04-November-10	8.45	Put	Bond Future	1697	2	1697	2	0.00
12/03/2010	R157 On 04-November-10	8.50	Put	Bond Future	1597	2	1597	2	0.00
12/03/2010	R186 On 06-May-10			Bond Future	9.04	115.8775	9.0430	115.8775	19,296.00
12/03/2010	R186 On 06-May-10	9.00	Call	Bond Future	1461	1	1461	1	0.00
12/03/2010	R186 On 06-May-10	9.00	Put	Bond Future	1862	2	1862	2	0.00
12/03/2010	R186 On 05-August-10			Bond Future	9.09	112.7346	9.0910	112.7346	0.00
12/03/2010	R186 On 05-August-10	9.25	Call	Bond Future	3621	3	3621	3	0.00
12/03/2010	R186 On 05-August-10	8.75	Call	Bond Future	1522	1	1522	1	1,300.00
12/03/2010	R186 On 05-August-10	9.75	Call	Bond Future	6696	6	6696	6	0.00
12/03/2010	R186 On 05-August-10	10.00	Call	Bond Future	8442	8	8442	8	0.00
12/03/2010	R186 On 05-August-10	10.00	Put	Bond Future	547	1	547	1	3,000.00
12/03/2010	R186 On 05-August-10	9.75	Put	Bond Future	886	1	886	1	1,300.00
12/03/2010	R186 On 05-August-10	8.75	Put	Bond Future	4717	5	4717	5	0.00
12/03/2010	R186 On 05-August-10	9.25	Put	Bond Future	2176	2	2176	2	0.00
12/03/2010	R186 On 04-November-10			Bond Future	9.12	114.9371	9.1230	114.9371	0.00
12/03/2010	R186 On 04-November-10	9.25	Call	Bond Future	4661	4	4661	4	0.00
12/03/2010	R186 On 04-November-10	9.30	Call	Bond Future	4899	5	4899	5	0.00
12/03/2010	R186 On 04-November-10	9.20	Call	Bond Future	4060	4	4060	4	0.00
12/03/2010	R186 On 04-November-10	9.20	Put	Bond Future	3365	4	3365	4	0.00
12/03/2010	R186 On 04-November-10	9.30	Put	Bond Future	3311	4	3311	4	0.00
12/03/2010	R186 On 04-November-10	9.25	Put	Bond Future	3518	4	3518	4	0.00
12/03/2010	R201 On 06-May-10			Bond Future	8.24	105.0926	8.2410	105.0926	486.00
12/03/2010	R201 On 06-May-10	8.50	Call	Bond Future	1264	1	1264	1	0.00
12/03/2010	R201 On 06-May-10	8.50	Put	Bond Future	280	0	280	0	0.00
12/03/2010	R201 On 05-August-10			Bond Future	8.29	102.6386	8.2940	102.6386	0.00
12/03/2010	R201 On 05-August-10	9.00	Call	Bond Future	2818	3	2818	3	0.00
12/03/2010	R201 On 05-August-10	9.00	Put	Bond Future	290	0	290	0	0.00
12/03/2010	R201 On 04-November-10			Bond Future	8.31	104.6413	8.3140	104.6413	0.00
12/03/2010	R201 On 04-November-10	8.50	Call	Bond Future	1689	2	1689	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
12/03/2010	R201 On 04-November-10	8.45	Call	Bond Future	1593	1	1593	1	0.00
12/03/2010	R201 On 04-November-10	8.55	Call	Bond Future	1788	2	1788	2	0.00
12/03/2010	R201 On 04-November-10	8.55	Put	Bond Future	976	1	976	1	0.00
12/03/2010	R201 On 04-November-10	8.45	Put	Bond Future	1124	1	1124	1	0.00
12/03/2010	R201 On 04-November-10	8.50	Put	Bond Future	1048	1	1048	1	0.00
12/03/2010	R203 On 06-May-10			Bond Future	8.75	98.3187	8.7490	98.3187	1,710.00
12/03/2010	R203 On 06-May-10	9.00	Call	Bond Future	1741	2	1741	2	0.00
12/03/2010	R203 On 06-May-10	9.00	Put	Bond Future	435	1	435	1	0.00
12/03/2010	R203 On 05-August-10			Bond Future	8.81	100.1584	8.8060	100.1584	0.00
12/03/2010	R203 On 05-August-10	9.25	Call	Bond Future	2956	3	2956	3	0.00
12/03/2010	R203 On 05-August-10	9.25	Put	Bond Future	724	1	724	1	0.00
12/03/2010	R203 On 04-November-10			Bond Future	8.85	97.9393	8.8460	97.9393	0.00
12/03/2010	R203 On 04-November-10	9.25	Call	Bond Future	3318	3	3318	3	0.00
12/03/2010	R203 On 04-November-10	9.30	Call	Bond Future	3472	3	3472	3	0.00
12/03/2010	R203 On 04-November-10	9.20	Call	Bond Future	3167	3	3167	3	0.00
12/03/2010	R203 On 04-November-10	9.20	Put	Bond Future	1431	2	1431	2	0.00
12/03/2010	R203 On 04-November-10	9.30	Put	Bond Future	1252	1	1252	1	0.00
12/03/2010	R203 On 04-November-10	9.25	Put	Bond Future	1339	1	1339	1	0.00
12/03/2010	R204 On 06-May-10			Bond Future	8.81	97.9661	8.8100	97.9661	1,552.00
12/03/2010	R204 On 06-May-10	9.00	Call	Bond Future	1656	1	1656	1	200.00
12/03/2010	R204 On 06-May-10	8.50	Call	Bond Future	357	0	357	0	200.00
12/03/2010	R204 On 06-May-10	9.50	Call	Bond Future	3956	4	3956	4	0.00
12/03/2010	R204 On 06-May-10	9.50	Put	Bond Future	83	0	83	0	200.00
12/03/2010	R204 On 06-May-10	8.50	Put	Bond Future	2166	2	2166	2	0.00
12/03/2010	R204 On 06-May-10	9.00	Put	Bond Future	569	1	569	1	200.00
12/03/2010	R204 On 05-August-10			Bond Future	8.87	95.7612	8.8650	95.7612	0.00
12/03/2010	R204 On 05-August-10	9.25	Call	Bond Future	3045	3	3045	3	0.00
12/03/2010	R204 On 05-August-10	9.25	Put	Bond Future	909	1	909	1	0.00
12/03/2010	R204 On 04-November-10			Bond Future	8.90	97.6295	8.9010	97.6295	0.00
12/03/2010	R204 On 04-November-10	9.25	Call	Bond Future	3556	3	3556	3	0.00
12/03/2010	R204 On 04-November-10	9.20	Call	Bond Future	3395	3	3395	3	0.00
12/03/2010	R204 On 04-November-10	9.30	Call	Bond Future	3721	4	3721	4	0.00
12/03/2010	R204 On 04-November-10	9.30	Put	Bond Future	1556	2	1556	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
12/03/2010	R204 On 04-November-10	9.20	Put	Bond Future	1767	2	1767	2	0.00
12/03/2010	R204 On 04-November-10	9.25	Put	Bond Future	1659	2	1659	2	0.00
12/03/2010	R206 On 06-May-10			Bond Future	8.28	99.7519	8.2820	99.7519	0.00
12/03/2010	R206 On 06-May-10	8.75	Call	Bond Future	1531	1	1531	1	0.00
12/03/2010	R206 On 06-May-10	8.75	Put	Bond Future	106	0	106	0	0.00
12/03/2010	R206 On 05-August-10			Bond Future	8.35	97.8478	8.3520	97.8478	0.00
12/03/2010	R206 On 05-August-10	9.00	Call	Bond Future	2103	2	2103	2	0.00
12/03/2010	R206 On 05-August-10	9.00	Put	Bond Future	256	0	256	0	0.00
12/03/2010	R206 On 04-November-10			Bond Future	8.38	99.7554	8.3780	99.7554	0.00
12/03/2010	R206 On 04-November-10	8.50	Call	Bond Future	1455	1	1455	1	0.00
12/03/2010	R206 On 04-November-10	8.55	Call	Bond Future	1528	1	1528	1	0.00
12/03/2010	R206 On 04-November-10	8.45	Call	Bond Future	1384	1	1384	1	0.00
12/03/2010	R206 On 04-November-10	8.45	Put	Bond Future	1190	1	1190	1	0.00
12/03/2010	R206 On 04-November-10	8.55	Put	Bond Future	1064	1	1064	1	0.00
12/03/2010	R206 On 04-November-10	8.50	Put	Bond Future	1126	1	1126	1	0.00
12/03/2010	R207 On 06-May-10			Bond Future	8.94	91.0179	8.9400	91.0179	737.00
12/03/2010	R207 On 06-May-10	9.25	Call	Bond Future	2200	2	2200	2	0.00
12/03/2010	R207 On 06-May-10	9.25	Put	Bond Future	385	1	385	1	0.00
12/03/2010	R207 On 05-August-10			Bond Future	9.00	89.0766	8.9970	89.0766	0.00
12/03/2010	R207 On 05-August-10	9.50	Call	Bond Future	3642	3	3642	3	0.00
12/03/2010	R207 On 05-August-10	9.50	Put	Bond Future	778	1	778	1	0.00
12/03/2010	R207 On 04-November-10			Bond Future	9.03	90.8172	9.0320	90.8172	0.00
12/03/2010	R207 On 04-November-10	9.25	Call	Bond Future	3287	3	3287	3	0.00
12/03/2010	R207 On 04-November-10	9.20	Call	Bond Future	3132	3	3132	3	0.00
12/03/2010	R207 On 04-November-10	9.30	Call	Bond Future	3446	3	3446	3	0.00
12/03/2010	R207 On 04-November-10	9.30	Put	Bond Future	1932	2	1932	2	0.00
12/03/2010	R207 On 04-November-10	9.20	Put	Bond Future	2179	2	2179	2	0.00
12/03/2010	R207 On 04-November-10	9.25	Put	Bond Future	2053	2	2053	2	0.00
12/03/2010	R208 On 06-May-10			Bond Future	8.98	85.0359	8.9750	85.0359	5,004.00
12/03/2010	R208 On 06-May-10	9.25	Call	Bond Future	2143	2	2143	2	0.00
12/03/2010	R208 On 06-May-10	9.25	Put	Bond Future	473	1	473	1	0.00
12/03/2010	R208 On 05-August-10			Bond Future	9.03	86.6294	9.0260	86.6294	0.00
12/03/2010	R208 On 05-August-10	9.50	Call	Bond Future	3649	3	3649	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2010	R208 On 05-August-10	9.50	Put	Bond Future	843	1	843	1	0.00
12/03/2010	R208 On 04-November-10			Bond Future	9.06	84.9176	9.0620	84.9176	0.00
12/03/2010	R208 On 04-November-10	9.25	Call	Bond Future	3317	3	3317	3	0.00
12/03/2010	R208 On 04-November-10	9.30	Call	Bond Future	3480	3	3480	3	0.00
12/03/2010	R208 On 04-November-10	9.20	Call	Bond Future	2888	3	2888	3	0.00
12/03/2010	R208 On 04-November-10	9.20	Put	Bond Future	2071	2	2071	2	0.00
12/03/2010	R208 On 04-November-10	9.30	Put	Bond Future	2077	2	2077	2	0.00
12/03/2010	R208 On 04-November-10	9.25	Put	Bond Future	2207	2	2207	2	0.00
12/03/2010	R209 On 06-May-10			Bond Future	8.97	72.9847	8.9740	72.9847	1,798.00
12/03/2010	R209 On 06-May-10	8.50	Call	Bond Future	239	0	239	0	0.00
12/03/2010	R209 On 06-May-10	8.50	Put	Bond Future	4063	4	4063	4	0.00
12/03/2010	R209 On 05-August-10			Bond Future	9.01	74.3498	9.0090	74.3498	0.00
12/03/2010	R209 On 05-August-10	8.75	Call	Bond Future	1490	1	1490	1	0.00
12/03/2010	R209 On 05-August-10	8.75	Put	Bond Future	3525	4	3525	4	0.00
12/03/2010	R209 On 04-November-10			Bond Future	9.03	72.6488	9.0320	72.6488	0.00
12/03/2010	R209 On 04-November-10	9.00	Call	Bond Future	3174	3	3174	3	0.00
12/03/2010	R209 On 04-November-10	9.05	Call	Bond Future	3356	3	3356	3	0.00
12/03/2010	R209 On 04-November-10	8.95	Call	Bond Future	2998	3	2998	3	0.00
12/03/2010	R209 On 04-November-10	8.95	Put	Bond Future	3629	4	3629	4	0.00
12/03/2010	R209 On 04-November-10	9.05	Put	Bond Future	3219	3	3219	3	0.00
12/03/2010	R209 On 04-November-10	9.00	Put	Bond Future	3419	4	3419	4	0.00
12/03/2010	TRT1 On 06-May-10			Index Future	307.66	306.5360	307.6630	306.5360	100.00