



Derivatives Monthly Statistics Report

For May 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	AL7T On 06-May-10			Index Future	343.44	343.9330	343.4390	343.9330	0.00
03/05/2010	AL7T On 05-August-10			Index Future	349.14	325.0000	349.1440	325.0000	58.00
03/05/2010	ALBI On 06-May-10			Index Future	316.07	316.5720	316.0660	316.5720	628.00
03/05/2010	ALBI On 05-August-10			Index Future	321.35	321.8590	321.3450	321.8590	1,067.00
03/05/2010	ALBI On 04-November-10			Index Future	327.15	327.6370	327.1450	327.6370	0.00
03/05/2010	CRD1 On 06-May-10			Index Future	138.54	138.3400	138.5370	138.3400	2.00
03/05/2010	CRD1 On 05-August-10			Index Future	140.85	140.6510	140.8510	140.6510	0.00
03/05/2010	CRD1 On 04-November-10			Index Future	143.23	143.0300	143.2340	143.0300	0.00
03/05/2010	GOVI On 06-May-10			GOVI	317.51	318.0270	317.5120	318.0270	320.00
03/05/2010	GOVI On 06-May-10	309.80	Call	GOVI	77120	8	77120	8	0.00
03/05/2010	GOVI On 06-May-10	309.80	Put	GOVI	0	0	0	0	0.00
03/05/2010	GOVI On 05-August-10			GOVI	322.82	323.3390	322.8150	323.3390	0.00
03/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	87910	9	87910	9	0.00
03/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	15760	2	15760	2	0.00
03/05/2010	GOVI On 04-November-10			GOVI	328.28	328.8090	328.2770	328.8090	0.00
03/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
03/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
03/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
03/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	7130	0	7130	0	0.00
03/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	7330	0	7330	0	0.00
03/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	7230	0	7230	0	0.00
03/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2010	ILBI On 06-May-10			Index Future	368.87	368.1280	368.8720	368.1280	8.00

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03/05/2010	ILBI On 05-August-10			Index Future	375.08	374.5600	375.0770	374.5600	489.00
03/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
03/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	0.00
03/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
03/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.46	93.5400	6.4600	93.5400	1,000.00
03/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	1,000.00
03/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	1,000.00
03/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.49	93.5100	6.4900	93.5100	0.00
03/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
03/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	5,500.00
03/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	4,500.00
03/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	3,500.00
03/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	7,500.00
03/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
03/05/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	92.8790	7.1210	92.8790	0.00
03/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
03/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
03/05/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00

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03/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/05/2010	OTH1 On 06-May-10			Index Future	307.80	308.2550	307.8020	308.2550	3.00

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03/05/2010	OTH1 On 05-August-10			Index Future	312.94	313.4040	312.9430	313.4040	0.00
03/05/2010	OTH1 On 04-November-10			Index Future	318.24	318.7060	318.2380	318.7060	0.00
03/05/2010	R155 On 06-May-10			Bond Future	6.91	110.0476	6.9060	110.0476	0.00
03/05/2010	R155 On 06-May-10	7.50	Call	Bond Future	766	1	766	1	0.00
03/05/2010	R155 On 06-May-10	7.45	Call	Bond Future	702	1	702	1	0.00
03/05/2010	R155 On 06-May-10	7.55	Call	Bond Future	830	1	830	1	0.00
03/05/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R157 On 06-May-10			Bond Future	7.83	126.6238	7.8340	126.6238	850.00
03/05/2010	R157 On 06-May-10	8.50	Call	Bond Future	3239	3	3239	3	0.00
03/05/2010	R157 On 06-May-10	7.90	Call	Bond Future	382	1	382	1	10.00
03/05/2010	R157 On 06-May-10	8.00	Call	Bond Future	823	1	823	1	0.00
03/05/2010	R157 On 06-May-10	8.00	Put	Bond Future	5	0	5	0	0.00
03/05/2010	R157 On 06-May-10	7.90	Put	Bond Future	56	0	56	0	0.00
03/05/2010	R157 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R157 On 05-August-10			Bond Future	7.90	128.7598	7.9010	128.7598	5,255.00
03/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	4004	4	4004	4	0.00
03/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	2980	3	2980	3	0.00
03/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	2057	2	2057	2	500.00
03/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	5077	5	5077	5	0.00
03/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	31	0	31	0	0.00
03/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	425	0	425	0	0.00
03/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	196	0	196	0	500.00
03/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	82	0	82	0	0.00
03/05/2010	R157 On 04-November-10			Bond Future	7.92	124.3516	7.9160	124.3516	0.00
03/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	3081	3	3081	3	0.00
03/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	3252	3	3252	3	0.00
03/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	2914	3	2914	3	0.00
03/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	539	1	539	1	0.00
03/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	439	0	439	0	0.00
03/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	487	0	487	0	0.00
03/05/2010	R157 On 03-February-11			Bond Future	7.94	126.7026	7.9390	126.7026	0.00

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03/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1669	2	1669	2	0.00
03/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	1566	2	1566	2	0.00
03/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1776	2	1776	2	0.00
03/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	1729	2	1729	2	0.00
03/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	1948	2	1948	2	0.00
03/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	1836	2	1836	2	0.00
03/05/2010	R186 On 06-May-10			Bond Future	8.78	119.2843	8.7830	119.2843	8,665.00
03/05/2010	R186 On 06-May-10	9.00	Call	Bond Future	2064	2	2064	2	0.00
03/05/2010	R186 On 06-May-10	9.00	Put	Bond Future	8	0	8	0	0.00
03/05/2010	R186 On 05-August-10			Bond Future	8.85	115.9993	8.8450	115.9993	11,863.00
03/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	4636	5	4636	5	0.00
03/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1867	2	1867	2	1,300.00
03/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	8310	9	8310	9	0.00
03/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	10276	11	10276	11	0.00
03/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	90	0	90	0	3,000.00
03/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	209	0	209	0	1,300.00
03/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	2771	3	2771	3	0.00
03/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	900	1	900	1	0.00
03/05/2010	R186 On 04-November-10			Bond Future	8.88	118.1820	8.8790	118.1820	0.00
03/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	5305	6	5305	6	0.00
03/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	5604	6	5604	6	0.00
03/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	5013	5	5013	5	0.00
03/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	2754	3	2754	3	9,800.00
03/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2072	2	2072	2	0.00
03/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	3969	4	3969	4	0.00
03/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	1770	2	1770	2	0.00
03/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	1916	2	1916	2	0.00
03/05/2010	R186 On 03-February-11			Bond Future	8.91	115.1211	8.9140	115.1211	0.00
03/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	4471	5	4471	5	0.00
03/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	4720	5	4720	5	0.00
03/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	4231	4	4231	4	0.00
03/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	3900	4	3900	4	0.00
03/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	3475	3	3475	3	0.00

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03/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	3682	4	3682	4	0.00
03/05/2010	R201 On 06-May-10			Bond Future	7.80	107.0943	7.8040	107.0943	0.00
03/05/2010	R201 On 06-May-10	8.50	Call	Bond Future	2670	3	2670	3	0.00
03/05/2010	R201 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R201 On 05-August-10			Bond Future	7.88	104.4871	7.8770	104.4871	1,174.00
03/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	4075	4	4075	4	0.00
03/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	17	0	17	0	0.00
03/05/2010	R201 On 04-November-10			Bond Future	7.89	106.4516	7.8890	106.4516	0.00
03/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	2505	3	2505	3	0.00
03/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	2373	2	2373	2	0.00
03/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	2639	3	2639	3	0.00
03/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	344	0	344	0	0.00
03/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	421	0	421	0	0.00
03/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	381	0	381	0	0.00
03/05/2010	R201 On 03-February-11			Bond Future	7.91	104.0426	7.9080	104.0426	0.00
03/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	1419	1	1419	1	0.00
03/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	1330	1	1330	1	0.00
03/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	1511	2	1511	2	0.00
03/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1039	1	1039	1	0.00
03/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1190	1	1190	1	0.00
03/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1113	1	1113	1	0.00
03/05/2010	R203 On 06-May-10			Bond Future	8.41	100.5304	8.4140	100.5304	1,710.00
03/05/2010	R203 On 06-May-10	9.00	Call	Bond Future	3084	3	3084	3	0.00
03/05/2010	R203 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R203 On 05-August-10			Bond Future	8.49	102.2290	8.4900	102.2290	1,607.00
03/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	4030	4	4030	4	0.00
03/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	169	0	169	0	0.00
03/05/2010	R203 On 04-November-10			Bond Future	8.53	99.9777	8.5280	99.9777	0.00
03/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	4075	4	4075	4	0.00
03/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	4271	4	4271	4	0.00
03/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	3883	4	3883	4	0.00
03/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	553	1	553	1	0.00
03/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	457	0	457	0	0.00

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03/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	503	0	503	0	0.00
03/05/2010	R203 On 03-February-11			Bond Future	8.57	101.8740	8.5740	101.8740	0.00
03/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1919	2	1919	2	0.00
03/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	2040	2	2040	2	0.00
03/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1803	2	1803	2	0.00
03/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	2414	2	2414	2	0.00
03/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2158	2	2158	2	0.00
03/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	2283	2	2283	2	0.00
03/05/2010	R204 On 06-May-10			Bond Future	8.50	100.2809	8.5040	100.2809	0.00
03/05/2010	R204 On 06-May-10	9.00	Call	Bond Future	2872	3	2872	3	200.00
03/05/2010	R204 On 06-May-10	8.50	Call	Bond Future	224	0	224	0	200.00
03/05/2010	R204 On 06-May-10	9.50	Call	Bond Future	5658	6	5658	6	0.00
03/05/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
03/05/2010	R204 On 06-May-10	8.50	Put	Bond Future	248	0	248	0	0.00
03/05/2010	R204 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R204 On 05-August-10			Bond Future	8.58	97.9405	8.5770	97.9405	2,664.00
03/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	3997	4	3997	4	0.00
03/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	221	0	221	0	780.00
03/05/2010	R204 On 04-November-10			Bond Future	8.61	99.7767	8.6140	99.7767	0.00
03/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	4209	4	4209	4	0.00
03/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	4006	4	4006	4	0.00
03/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	4417	5	4417	5	0.00
03/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	655	1	655	1	0.00
03/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	780	1	780	1	0.00
03/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	715	1	715	1	0.00
03/05/2010	R204 On 03-February-11			Bond Future	8.65	97.6318	8.6540	97.6318	0.00
03/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1947	2	1947	2	0.00
03/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1825	2	1825	2	0.00
03/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	2074	2	2074	2	0.00
03/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	2647	3	2647	3	0.00
03/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	2953	3	2953	3	0.00
03/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	2797	3	2797	3	0.00
03/05/2010	R206 On 06-May-10			Bond Future	7.77	101.6749	7.7650	101.6749	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	R206 On 06-May-10	8.75	Call	Bond Future	3029	3	3029	3	0.00
03/05/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R206 On 05-August-10			Bond Future	7.85	99.6248	7.8530	99.6248	0.00
03/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	3308	3	3308	3	0.00
03/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	9	0	9	0	0.00
03/05/2010	R206 On 04-November-10			Bond Future	7.86	101.4953	7.8610	101.4953	0.00
03/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	2003	2	2003	2	0.00
03/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	2111	2	2111	2	0.00
03/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1898	2	1898	2	0.00
03/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	293	0	293	0	0.00
03/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	237	0	237	0	0.00
03/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	263	0	263	0	0.00
03/05/2010	R206 On 03-February-11			Bond Future	7.88	99.6439	7.8780	99.6439	0.00
03/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	1115	1	1115	1	0.00
03/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	1187	1	1187	1	0.00
03/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	1046	1	1046	1	0.00
03/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	862	1	862	1	0.00
03/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	748	1	748	1	0.00
03/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	803	1	803	1	0.00
03/05/2010	R207 On 06-May-10			Bond Future	8.60	93.7090	8.6040	93.7090	137.00
03/05/2010	R207 On 06-May-10	9.25	Call	Bond Future	3838	4	3838	4	0.00
03/05/2010	R207 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R207 On 05-August-10			Bond Future	8.68	91.6524	8.6760	91.6524	700.00
03/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	4919	5	4919	5	0.00
03/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	3694	4	3694	4	0.00
03/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	490	1	490	1	100.00
03/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	346	0	346	0	100.00
03/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	3082	3	3082	3	0.00
03/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	163	0	163	0	0.00
03/05/2010	R207 On 04-November-10			Bond Future	8.71	93.3749	8.7100	93.3749	0.00
03/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3976	4	3976	4	0.00
03/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	3773	4	3773	4	0.00
03/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	4184	4	4184	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	807	1	807	1	0.00
03/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	957	1	957	1	0.00
03/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	879	1	879	1	0.00
03/05/2010	R207 On 03-February-11			Bond Future	8.75	91.5011	8.7480	91.5011	0.00
03/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	2539	3	2539	3	0.00
03/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	2396	3	2396	3	0.00
03/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	2688	3	2688	3	0.00
03/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	2390	2	2390	2	0.00
03/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	2672	3	2672	3	0.00
03/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	2528	2	2528	2	0.00
03/05/2010	R208 On 06-May-10			Bond Future	8.66	87.6161	8.6640	87.6161	0.00
03/05/2010	R208 On 06-May-10	9.25	Call	Bond Future	3612	4	3612	4	0.00
03/05/2010	R208 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/05/2010	R208 On 05-August-10			Bond Future	8.73	89.0971	8.7290	89.0971	6,287.00
03/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	4849	5	4849	5	0.00
03/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	221	0	221	0	0.00
03/05/2010	R208 On 04-November-10			Bond Future	8.77	87.3648	8.7650	87.3648	0.00
03/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	3883	4	3883	4	0.00
03/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	4095	4	4095	4	0.00
03/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	3677	4	3677	4	0.00
03/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1066	1	1066	1	0.00
03/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	899	1	899	1	0.00
03/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	979	1	979	1	0.00
03/05/2010	R208 On 03-February-11			Bond Future	8.80	89.0280	8.8030	89.0280	0.00
03/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	2513	3	2513	3	0.00
03/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	2662	3	2662	3	0.00
03/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	2369	2	2369	2	0.00
03/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	2992	3	2992	3	0.00
03/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	2680	3	2680	3	0.00
03/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	2833	3	2833	3	0.00
03/05/2010	R209 On 06-May-10			Bond Future	8.77	75.2858	8.7730	75.2858	0.00
03/05/2010	R209 On 06-May-10	8.50	Call	Bond Future	1	0	1	0	0.00
03/05/2010	R209 On 06-May-10	8.50	Put	Bond Future	2243	2	2243	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2010	R209 On 05-August-10			Bond Future	8.82	76.5541	8.8190	76.5541	1,821.00
03/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1713	2	1713	2	0.00
03/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	2264	2	2264	2	0.00
03/05/2010	R209 On 04-November-10			Bond Future	8.85	74.8410	8.8450	74.8410	0.00
03/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	3377	4	3377	4	0.00
03/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	3600	4	3600	4	0.00
03/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	3162	3	3162	3	0.00
03/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2341	2	2341	2	0.00
03/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2010	2	2010	2	0.00
03/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2170	2	2170	2	0.00
03/05/2010	R209 On 03-February-11			Bond Future	8.87	76.2666	8.8720	76.2666	0.00
03/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	4119	4	4119	4	0.00
03/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	4331	4	4331	4	0.00
03/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3913	4	3913	4	0.00
03/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3305	3	3305	3	0.00
03/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	2955	3	2955	3	0.00
03/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3125	3	3125	3	0.00
03/05/2010	TRT1 On 06-May-10			Index Future	313.64	314.1400	313.6410	314.1400	100.00
03/05/2010	TRT1 On 05-August-10			Index Future	318.88	319.3870	318.8790	319.3870	0.00
03/05/2010	TRT1 On 04-November-10			Index Future	324.27	324.7900	324.2740	324.7900	0.00
04/05/2010	AL7T On 06-May-10			Index Future	342.02	343.4390	342.0200	343.4390	0.00
04/05/2010	AL7T On 05-August-10			Index Future	347.70	349.1440	347.7010	349.1440	58.00
04/05/2010	ALBI On 06-May-10			Index Future	314.86	316.0660	314.8610	316.0660	628.00
04/05/2010	ALBI On 05-August-10			Index Future	320.18	321.3450	320.1780	321.3450	1,067.00
04/05/2010	ALBI On 04-November-10			Index Future	325.89	327.1450	325.8910	327.1450	0.00
04/05/2010	CRD1 On 06-May-10			Index Future	138.23	138.5370	138.2310	138.5370	0.00
04/05/2010	CRD1 On 05-August-10			Index Future	140.57	140.8510	140.5650	140.8510	2.00
04/05/2010	CRD1 On 04-November-10			Index Future	142.92	143.2340	142.9180	143.2340	0.00
04/05/2010	GOVI On 06-May-10			GOVI	316.29	317.5120	316.2910	317.5120	55.00
04/05/2010	GOVI On 06-May-10	309.80	Call	GOVI	64910	8	64910	8	0.00
04/05/2010	GOVI On 06-May-10	309.80	Put	GOVI	0	0	0	0	0.00
04/05/2010	GOVI On 05-August-10			GOVI	321.63	322.8150	321.6320	322.8150	265.00
04/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	78978	9	78978	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	18658	2	18658	2	0.00
04/05/2010	GOVI On 04-November-10			GOVI	327.02	328.2770	327.0150	328.2770	0.00
04/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
04/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
04/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
04/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	19750	1	19750	1	0.00
04/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	19950	1	19950	1	0.00
04/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	19850	1	19850	1	0.00
04/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/05/2010	ILBI On 06-May-10			Index Future	369.99	368.8720	369.9880	368.8720	8.00
04/05/2010	ILBI On 05-August-10			Index Future	376.21	375.0770	376.2120	375.0770	489.00
04/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
04/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	0.00
04/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
04/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.46	93.5400	6.4600	93.5400	1,000.00
04/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	1,000.00
04/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	1,000.00
04/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.49	93.5100	6.4900	93.5100	0.00
04/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
04/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	5,500.00
04/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	4,500.00
04/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	3,500.00
04/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	7,500.00
04/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
04/05/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	92.8790	7.1210	92.8790	0.00
04/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
04/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/05/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/05/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/05/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/05/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/05/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/05/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/05/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/05/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/05/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/05/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/05/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/05/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/05/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/05/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/05/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/05/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/05/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/05/2010	JN10 On 06-May-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
04/05/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/05/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/05/2010	OTH1 On 06-May-10			Index Future	306.67	307.8020	306.6740	307.8020	0.00
04/05/2010	OTH1 On 05-August-10			Index Future	311.85	312.9430	311.8520	312.9430	3.00
04/05/2010	OTH1 On 04-November-10			Index Future	317.07	318.2380	317.0710	318.2380	0.00
04/05/2010	R155 On 06-May-10			Bond Future	6.98	109.9957	6.9810	109.9957	0.00
04/05/2010	R155 On 06-May-10	7.50	Call	Bond Future	669	1	669	1	0.00
04/05/2010	R155 On 06-May-10	7.55	Call	Bond Future	733	1	733	1	0.00
04/05/2010	R155 On 06-May-10	7.45	Call	Bond Future	604	1	604	1	0.00
04/05/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
04/05/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
04/05/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
04/05/2010	R157 On 06-May-10			Bond Future	7.90	126.4258	7.9030	126.4258	745.00
04/05/2010	R157 On 06-May-10	8.50	Call	Bond Future	2898	3	2898	3	0.00
04/05/2010	R157 On 06-May-10	8.00	Call	Bond Future	491	1	491	1	0.00
04/05/2010	R157 On 06-May-10	7.90	Call	Bond Future	133	0	133	0	10.00
04/05/2010	R157 On 06-May-10	7.90	Put	Bond Future	148	0	148	0	0.00
04/05/2010	R157 On 06-May-10	8.00	Put	Bond Future	14	0	14	0	0.00
04/05/2010	R157 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
04/05/2010	R157 On 05-August-10			Bond Future	7.98	128.5615	7.9750	128.5615	5,757.00
04/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	3680	4	3680	4	0.00
04/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	2684	3	2684	3	0.00
04/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1803	2	1803	2	500.00
04/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	4739	5	4739	5	0.00
04/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	41	0	41	0	0.00
04/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	519	0	519	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	248	0	248	0	500.00
04/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	106	0	106	0	0.00
04/05/2010	R157 On 04-November-10			Bond Future	8.00	124.1488	7.9950	124.1488	0.00
04/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	2809	3	2809	3	0.00
04/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	2649	3	2649	3	0.00
04/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2974	3	2974	3	0.00
04/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	516	0	516	0	0.00
04/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	629	1	629	1	0.00
04/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	570	0	570	0	0.00
04/05/2010	R157 On 03-February-11			Bond Future	8.02	126.4969	8.0240	126.4969	0.00
04/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1493	2	1493	2	0.00
04/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1593	2	1593	2	0.00
04/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	1397	2	1397	2	0.00
04/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2142	2	2142	2	0.00
04/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	1909	2	1909	2	0.00
04/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2023	2	2023	2	0.00
04/05/2010	R186 On 06-May-10			Bond Future	8.84	118.9088	8.8430	118.9088	988.00
04/05/2010	R186 On 06-May-10	9.00	Call	Bond Future	1493	2	1493	2	0.00
04/05/2010	R186 On 06-May-10	9.00	Put	Bond Future	11	0	11	0	0.00
04/05/2010	R186 On 05-August-10			Bond Future	8.91	115.6107	8.9060	115.6107	20,528.00
04/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	4204	5	4204	5	0.00
04/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1610	2	1610	2	1,300.00
04/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	7778	8	7778	8	0.00
04/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	9721	10	9721	10	0.00
04/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	109	0	109	0	3,000.00
04/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	252	0	252	0	1,300.00
04/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	3088	3	3088	3	0.00
04/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	1043	1	1043	1	0.00
04/05/2010	R186 On 04-November-10			Bond Future	8.94	117.7793	8.9420	117.7793	0.00
04/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	4911	5	4911	5	0.00
04/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	5199	6	5199	6	0.00
04/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	2486	3	2486	3	9,800.00
04/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	4630	5	4630	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
04/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2275	2	2275	2	0.00
04/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	4287	4	4287	4	0.00
04/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	1951	2	1951	2	0.00
04/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2108	2	2108	2	0.00
04/05/2010	R186 On 03-February-11			Bond Future	8.98	114.7233	8.9800	114.7233	0.00
04/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	4138	4	4138	4	0.00
04/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	3909	4	3909	4	0.00
04/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	4376	5	4376	5	0.00
04/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	3738	3	3738	3	0.00
04/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	4184	4	4184	4	0.00
04/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	3955	4	3955	4	0.00
04/05/2010	R201 On 06-May-10			Bond Future	7.87	106.9812	7.8730	106.9812	0.00
04/05/2010	R201 On 06-May-10	8.50	Call	Bond Future	2401	3	2401	3	0.00
04/05/2010	R201 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
04/05/2010	R201 On 05-August-10			Bond Future	7.95	104.3722	7.9510	104.3722	1,174.00
04/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3808	4	3808	4	0.00
04/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	24	0	24	0	0.00
04/05/2010	R201 On 04-November-10			Bond Future	7.97	106.3318	7.9690	106.3318	0.00
04/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	2289	3	2289	3	0.00
04/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	2418	3	2418	3	0.00
04/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	2162	2	2162	2	0.00
04/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	491	0	491	0	0.00
04/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	404	0	404	0	0.00
04/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	446	0	446	0	0.00
04/05/2010	R201 On 03-February-11			Bond Future	7.99	103.9192	7.9930	103.9192	0.00
04/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	1268	1	1268	1	0.00
04/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	1354	2	1354	2	0.00
04/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	1185	1	1185	1	0.00
04/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1328	1	1328	1	0.00
04/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1165	1	1165	1	0.00
04/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1245	1	1245	1	0.00
04/05/2010	R203 On 06-May-10			Bond Future	8.49	100.3746	8.4930	100.3746	1,570.00
04/05/2010	R203 On 06-May-10	9.00	Call	Bond Future	2661	3	2661	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
04/05/2010	R203 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
04/05/2010	R203 On 05-August-10			Bond Future	8.57	102.0673	8.5730	102.0673	3,177.00
04/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	3648	4	3648	4	0.00
04/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	218	0	218	0	0.00
04/05/2010	R203 On 04-November-10			Bond Future	8.62	99.8155	8.6160	99.8155	0.00
04/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	3722	4	3722	4	0.00
04/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	3537	4	3537	4	0.00
04/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	3911	4	3911	4	0.00
04/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	542	0	542	0	0.00
04/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	651	1	651	1	0.00
04/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	594	1	594	1	0.00
04/05/2010	R203 On 03-February-11			Bond Future	8.67	101.7068	8.6650	101.7068	0.00
04/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1707	2	1707	2	0.00
04/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1600	2	1600	2	0.00
04/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1820	2	1820	2	0.00
04/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2384	2	2384	2	0.00
04/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	2657	2	2657	2	0.00
04/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	2517	2	2517	2	0.00
04/05/2010	R204 On 06-May-10			Bond Future	8.57	100.0504	8.5730	100.0504	0.00
04/05/2010	R204 On 06-May-10	9.00	Call	Bond Future	2466	3	2466	3	200.00
04/05/2010	R204 On 06-May-10	8.50	Call	Bond Future	49	0	49	0	200.00
04/05/2010	R204 On 06-May-10	9.50	Call	Bond Future	5252	6	5252	6	0.00
04/05/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
04/05/2010	R204 On 06-May-10	8.50	Put	Bond Future	479	0	479	0	0.00
04/05/2010	R204 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
04/05/2010	R204 On 05-August-10			Bond Future	8.65	97.7042	8.6500	97.7042	2,664.00
04/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	3632	4	3632	4	0.00
04/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	275	0	275	0	780.00
04/05/2010	R204 On 04-November-10			Bond Future	8.69	99.5344	8.6890	99.5344	0.00
04/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	3888	4	3888	4	0.00
04/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	4089	4	4089	4	0.00
04/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	3692	4	3692	4	0.00
04/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	887	1	887	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
04/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	748	1	748	1	0.00
04/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	814	1	814	1	0.00
04/05/2010	R204 On 03-February-11			Bond Future	8.73	97.3843	8.7320	97.3843	0.00
04/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1755	2	1755	2	0.00
04/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1874	2	1874	2	0.00
04/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1641	2	1641	2	0.00
04/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3196	3	3196	3	0.00
04/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	2874	3	2874	3	0.00
04/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3032	3	3032	3	0.00
04/05/2010	R206 On 06-May-10			Bond Future	7.84	101.5526	7.8440	101.5526	0.00
04/05/2010	R206 On 06-May-10	8.75	Call	Bond Future	2782	3	2782	3	0.00
04/05/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
04/05/2010	R206 On 05-August-10			Bond Future	7.94	99.4985	7.9390	99.4985	0.00
04/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	3060	3	3060	3	0.00
04/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	13	0	13	0	0.00
04/05/2010	R206 On 04-November-10			Bond Future	7.96	101.3686	7.9550	101.3686	0.00
04/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1802	2	1802	2	0.00
04/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1701	2	1701	2	0.00
04/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1905	2	1905	2	0.00
04/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	289	0	289	0	0.00
04/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	354	0	354	0	0.00
04/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	320	0	320	0	0.00
04/05/2010	R206 On 03-February-11			Bond Future	7.98	99.5158	7.9810	99.5158	0.00
04/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	973	1	973	1	0.00
04/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	909	1	909	1	0.00
04/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	1039	1	1039	1	0.00
04/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	863	1	863	1	0.00
04/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	988	1	988	1	0.00
04/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	925	1	925	1	0.00
04/05/2010	R207 On 06-May-10			Bond Future	8.66	93.5316	8.6630	93.5316	137.00
04/05/2010	R207 On 06-May-10	9.25	Call	Bond Future	3479	4	3479	4	0.00
04/05/2010	R207 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00
04/05/2010	R207 On 05-August-10			Bond Future	8.74	91.4669	8.7370	91.4669	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	4588	5	4588	5	0.00
04/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	3393	4	3393	4	0.00
04/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	403	0	403	0	100.00
04/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	409	0	409	0	100.00
04/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	3358	3	3358	3	0.00
04/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	196	0	196	0	0.00
04/05/2010	R207 On 04-November-10			Bond Future	8.77	93.1870	8.7740	93.1870	0.00
04/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3700	4	3700	4	0.00
04/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3902	4	3902	4	0.00
04/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	3504	4	3504	4	0.00
04/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1062	1	1062	1	0.00
04/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	899	1	899	1	0.00
04/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	977	1	977	1	0.00
04/05/2010	R207 On 03-February-11			Bond Future	8.82	91.3169	8.8150	91.3169	0.00
04/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	2342	3	2342	3	0.00
04/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	2483	3	2483	3	0.00
04/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	2206	2	2206	2	0.00
04/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	2867	3	2867	3	0.00
04/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	2569	2	2569	2	0.00
04/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	2715	3	2715	3	0.00
04/05/2010	R208 On 06-May-10			Bond Future	8.72	87.4257	8.7230	87.4257	0.00
04/05/2010	R208 On 06-May-10	9.25	Call	Bond Future	3239	4	3239	4	0.00
04/05/2010	R208 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00
04/05/2010	R208 On 05-August-10			Bond Future	8.79	88.9040	8.7900	88.9040	6,287.00
04/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	4512	5	4512	5	0.00
04/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	263	0	263	0	0.00
04/05/2010	R208 On 04-November-10			Bond Future	8.83	87.1686	8.8290	87.1686	0.00
04/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	3602	4	3602	4	0.00
04/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	3403	4	3403	4	0.00
04/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	3807	4	3807	4	0.00
04/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1001	1	1001	1	0.00
04/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1183	1	1183	1	0.00
04/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1088	1	1088	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
04/05/2010	R208 On 03-February-11			Bond Future	8.87	88.8290	8.8690	88.8290	0.00
04/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	2316	3	2316	3	0.00
04/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	2180	2	2180	2	0.00
04/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	2459	3	2459	3	0.00
04/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	2873	3	2873	3	0.00
04/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3199	3	3199	3	0.00
04/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3032	3	3032	3	0.00
04/05/2010	R209 On 06-May-10			Bond Future	8.83	75.0447	8.8320	75.0447	0.00
04/05/2010	R209 On 06-May-10	8.50	Call	Bond Future	0	0	0	0	0.00
04/05/2010	R209 On 06-May-10	8.50	Put	Bond Future	2712	2	2712	2	0.00
04/05/2010	R209 On 05-August-10			Bond Future	8.88	76.3152	8.8800	76.3152	1,821.00
04/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1487	2	1487	2	0.00
04/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	2520	2	2520	2	0.00
04/05/2010	R209 On 04-November-10			Bond Future	8.91	74.5956	8.9080	74.5956	0.00
04/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	3086	3	3086	3	0.00
04/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	3298	4	3298	4	0.00
04/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2882	3	2882	3	0.00
04/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2555	2	2555	2	0.00
04/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2203	2	2203	2	0.00
04/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2373	2	2373	2	0.00
04/05/2010	R209 On 03-February-11			Bond Future	8.94	76.0148	8.9360	76.0148	0.00
04/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3834	4	3834	4	0.00
04/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	4039	4	4039	4	0.00
04/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3637	4	3637	4	0.00
04/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3528	3	3528	3	0.00
04/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	3163	3	3163	3	0.00
04/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3340	3	3340	3	0.00
04/05/2010	TRT1 On 06-May-10			Index Future	312.44	313.6410	312.4410	313.6410	0.00
04/05/2010	TRT1 On 05-August-10			Index Future	317.72	318.8790	317.7170	318.8790	100.00
04/05/2010	TRT1 On 04-November-10			Index Future	323.03	324.2740	323.0340	324.2740	0.00
05/05/2010	AL7T On 06-May-10			Index Future	338.55	342.0200	338.5460	342.0200	0.00
05/05/2010	AL7T On 05-August-10			Index Future	344.20	347.7010	344.1980	347.7010	58.00
05/05/2010	ALBI On 06-May-10			Index Future	311.85	314.8610	311.8510	314.8610	628.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2010	ALBI On 05-August-10			Index Future	317.12	320.1780	317.1170	320.1780	1,167.00
05/05/2010	ALBI On 04-November-10			Index Future	322.86	325.8910	322.8570	325.8910	0.00
05/05/2010	CRD1 On 06-May-10			Index Future	137.45	138.2310	137.4470	138.2310	0.00
05/05/2010	CRD1 On 05-August-10			Index Future	139.77	140.5650	139.7680	140.5650	2.00
05/05/2010	CRD1 On 04-November-10			Index Future	142.11	142.9180	142.1070	142.9180	0.00
05/05/2010	GOVI On 06-May-10			GOVI	313.23	316.2910	313.2290	316.2910	55.00
05/05/2010	GOVI On 06-May-10	309.80	Call	GOVI	34293	6	34293	6	0.00
05/05/2010	GOVI On 06-May-10	309.80	Put	GOVI	3	0	3	0	0.00
05/05/2010	GOVI On 05-August-10			GOVI	318.52	321.6320	318.5190	321.6320	265.00
05/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	57905	8	57905	8	0.00
05/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	28715	2	28715	2	0.00
05/05/2010	GOVI On 04-November-10			GOVI	323.85	327.0150	323.8500	327.0150	0.00
05/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
05/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
05/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
05/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	51400	2	51400	2	0.00
05/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	51600	2	51600	2	0.00
05/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	51500	2	51500	2	0.00
05/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/05/2010	ILBI On 06-May-10			Index Future	371.09	369.9880	371.0900	369.9880	8.00
05/05/2010	ILBI On 05-August-10			Index Future	377.33	376.2120	377.3340	376.2120	489.00
05/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
05/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	0.00
05/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
05/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.46	93.5400	6.4600	93.5400	1,000.00
05/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	1,000.00
05/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.49	93.5100	6.4900	93.5100	0.00
05/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
05/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	5,500.00
05/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	4,500.00
05/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	3,500.00
05/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	5,000.00
05/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
05/05/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	92.8790	7.1210	92.8790	0.00
05/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
05/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
05/05/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/05/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/05/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/05/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/05/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/05/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/05/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/05/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/05/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2010	JN05 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
05/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/05/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/05/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/05/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/05/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/05/2010	OTH1 On 06-May-10			Index Future	303.93	306.6740	303.9280	306.6740	0.00
05/05/2010	OTH1 On 05-August-10			Index Future	309.06	311.8520	309.0600	311.8520	3.00
05/05/2010	OTH1 On 04-November-10			Index Future	314.23	317.0710	314.2330	317.0710	0.00
05/05/2010	R155 On 06-May-10			Bond Future	7.14	109.8986	7.1360	109.8986	0.00
05/05/2010	R155 On 06-May-10	7.50	Call	Bond Future	468	1	468	1	0.00
05/05/2010	R155 On 06-May-10	7.55	Call	Bond Future	532	1	532	1	0.00
05/05/2010	R155 On 06-May-10	7.45	Call	Bond Future	404	1	404	1	0.00
05/05/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
05/05/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
05/05/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
05/05/2010	R157 On 06-May-10			Bond Future	8.06	126.0851	8.0610	126.0851	348.00
05/05/2010	R157 On 06-May-10	8.50	Call	Bond Future	2123	3	2123	3	0.00
05/05/2010	R157 On 06-May-10	8.00	Call	Bond Future	14	0	14	0	0.00
05/05/2010	R157 On 06-May-10	7.90	Call	Bond Future	0	0	0	0	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2010	R157 On 06-May-10	7.90	Put	Bond Future	790	0	790	0	0.00
05/05/2010	R157 On 06-May-10	8.00	Put	Bond Future	313	0	313	0	0.00
05/05/2010	R157 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
05/05/2010	R157 On 05-August-10			Bond Future	8.14	128.2132	8.1430	128.2132	5,757.00
05/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	2979	4	2979	4	0.00
05/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	2062	3	2062	3	0.00
05/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	3991	5	3991	5	0.00
05/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1297	2	1297	2	500.00
05/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	79	0	79	0	0.00
05/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	800	1	800	1	0.00
05/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	413	0	413	0	500.00
05/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	191	0	191	0	0.00
05/05/2010	R157 On 04-November-10			Bond Future	8.18	123.7937	8.1760	123.7937	0.00
05/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	2238	3	2238	3	0.00
05/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	2095	3	2095	3	0.00
05/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2386	3	2386	3	0.00
05/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	737	1	737	1	0.00
05/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	884	1	884	1	0.00
05/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	808	1	808	1	0.00
05/05/2010	R157 On 03-February-11			Bond Future	8.22	126.1337	8.2160	126.1337	0.00
05/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1146	1	1146	1	0.00
05/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1230	2	1230	2	0.00
05/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	1066	1	1066	1	0.00
05/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2626	2	2626	2	0.00
05/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2361	2	2361	2	0.00
05/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2492	2	2492	2	0.00
05/05/2010	R186 On 06-May-10			Bond Future	8.99	118.3348	8.9910	118.3348	988.00
05/05/2010	R186 On 06-May-10	9.00	Call	Bond Future	273	1	273	1	0.00
05/05/2010	R186 On 06-May-10	9.00	Put	Bond Future	189	0	189	0	0.00
05/05/2010	R186 On 05-August-10			Bond Future	9.06	115.0361	9.0590	115.0361	20,528.00
05/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	3233	4	3233	4	0.00
05/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1088	2	1088	2	1,300.00
05/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	6508	8	6508	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	8375	10	8375	10	0.00
05/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	186	0	186	0	3,000.00
05/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	404	0	404	0	1,300.00
05/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	3989	3	3989	3	0.00
05/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	1494	1	1494	1	0.00
05/05/2010	R186 On 04-November-10			Bond Future	9.10	117.1930	9.1000	117.1930	0.00
05/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	4014	5	4014	5	0.00
05/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	4272	5	4272	5	0.00
05/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	1907	2	1907	2	9,800.00
05/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	3763	5	3763	5	0.00
05/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2859	2	2859	2	0.00
05/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	5159	4	5159	4	0.00
05/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	2475	2	2475	2	0.00
05/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2662	2	2662	2	0.00
05/05/2010	R186 On 03-February-11			Bond Future	9.14	114.1168	9.1420	114.1168	0.00
05/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	3402	4	3402	4	0.00
05/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	3200	4	3200	4	0.00
05/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	3614	4	3614	4	0.00
05/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	4445	4	4445	4	0.00
05/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	4944	4	4944	4	0.00
05/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	4688	4	4688	4	0.00
05/05/2010	R201 On 06-May-10			Bond Future	8.04	106.7126	8.0410	106.7126	0.00
05/05/2010	R201 On 06-May-10	8.50	Call	Bond Future	1751	2	1751	2	0.00
05/05/2010	R201 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
05/05/2010	R201 On 05-August-10			Bond Future	8.13	104.0986	8.1310	104.0986	1,174.00
05/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3173	4	3173	4	0.00
05/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	51	0	51	0	0.00
05/05/2010	R201 On 04-November-10			Bond Future	8.16	106.0506	8.1620	106.0506	0.00
05/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1810	2	1810	2	0.00
05/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1926	2	1926	2	0.00
05/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1697	2	1697	2	0.00
05/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	701	0	701	0	0.00
05/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	586	0	586	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
05/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	642	0	642	0	0.00
05/05/2010	R201 On 03-February-11			Bond Future	8.20	103.6364	8.2010	103.6364	0.00
05/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	945	1	945	1	0.00
05/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	1017	1	1017	1	0.00
05/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	877	1	877	1	0.00
05/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1708	1	1708	1	0.00
05/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1516	1	1516	1	0.00
05/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1610	1	1610	1	0.00
05/05/2010	R203 On 06-May-10			Bond Future	8.65	99.9516	8.6510	99.9516	1,599.00
05/05/2010	R203 On 06-May-10	9.00	Call	Bond Future	1822	3	1822	3	0.00
05/05/2010	R203 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
05/05/2010	R203 On 05-August-10			Bond Future	8.74	101.6362	8.7380	101.6362	3,317.00
05/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	2933	4	2933	4	0.00
05/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	354	0	354	0	0.00
05/05/2010	R203 On 04-November-10			Bond Future	8.79	99.3711	8.7900	99.3711	0.00
05/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	3073	4	3073	4	0.00
05/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2904	4	2904	4	0.00
05/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	3247	4	3247	4	0.00
05/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	749	1	749	1	0.00
05/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	889	1	889	1	0.00
05/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	816	1	816	1	0.00
05/05/2010	R203 On 03-February-11			Bond Future	8.85	101.2612	8.8470	101.2612	0.00
05/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1337	2	1337	2	0.00
05/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1246	2	1246	2	0.00
05/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1433	2	1433	2	0.00
05/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2880	2	2880	2	0.00
05/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	3187	3	3187	3	0.00
05/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	3031	3	3031	3	0.00
05/05/2010	R204 On 06-May-10			Bond Future	8.74	99.6441	8.7410	99.6441	200.00
05/05/2010	R204 On 06-May-10	9.00	Call	Bond Future	1486	2	1486	2	200.00
05/05/2010	R204 On 06-May-10	9.50	Call	Bond Future	4272	5	4272	5	0.00
05/05/2010	R204 On 06-May-10	8.50	Call	Bond Future	0	0	0	0	200.00
05/05/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2010	R204 On 06-May-10	8.50	Put	Bond Future	1410	0	1410	0	0.00
05/05/2010	R204 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
05/05/2010	R204 On 05-August-10			Bond Future	8.82	97.2852	8.8240	97.2852	2,664.00
05/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	2827	4	2827	4	0.00
05/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	459	0	459	0	780.00
05/05/2010	R204 On 04-November-10			Bond Future	8.87	99.1138	8.8720	99.1138	0.00
05/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	3166	4	3166	4	0.00
05/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	3348	4	3348	4	0.00
05/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	2988	4	2988	4	0.00
05/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	1200	1	1200	1	0.00
05/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	1023	1	1023	1	0.00
05/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	1109	1	1109	1	0.00
05/05/2010	R204 On 03-February-11			Bond Future	8.92	96.9573	8.9230	96.9573	0.00
05/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1346	2	1346	2	0.00
05/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1446	2	1446	2	0.00
05/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1251	2	1251	2	0.00
05/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3842	3	3842	3	0.00
05/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3482	3	3482	3	0.00
05/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3659	3	3659	3	0.00
05/05/2010	R206 On 06-May-10			Bond Future	8.02	101.3054	8.0210	101.3054	0.00
05/05/2010	R206 On 06-May-10	8.75	Call	Bond Future	2231	3	2231	3	0.00
05/05/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
05/05/2010	R206 On 05-August-10			Bond Future	8.13	99.2464	8.1310	99.2464	0.00
05/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2520	3	2520	3	0.00
05/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	34	0	34	0	0.00
05/05/2010	R206 On 04-November-10			Bond Future	8.17	101.1103	8.1650	101.1103	0.00
05/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1391	2	1391	2	0.00
05/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1302	2	1302	2	0.00
05/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1483	2	1483	2	0.00
05/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	441	0	441	0	0.00
05/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	529	0	529	0	0.00
05/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	484	0	484	0	0.00
05/05/2010	R206 On 03-February-11			Bond Future	8.21	99.2525	8.2100	99.2525	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	701	1	701	1	0.00
05/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	650	1	650	1	0.00
05/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	755	1	755	1	0.00
05/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1161	1	1161	1	0.00
05/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1311	1	1311	1	0.00
05/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1235	1	1235	1	0.00
05/05/2010	R207 On 06-May-10			Bond Future	8.83	93.1721	8.8310	93.1721	29.00
05/05/2010	R207 On 06-May-10	9.25	Call	Bond Future	2465	3	2465	3	0.00
05/05/2010	R207 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00
05/05/2010	R207 On 05-August-10			Bond Future	8.91	91.1034	8.9120	91.1034	872.00
05/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	3692	5	3692	5	0.00
05/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	225	0	225	0	250.00
05/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	2601	3	2601	3	0.00
05/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	649	0	649	0	100.00
05/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	4213	3	4213	3	0.00
05/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	332	0	332	0	150.00
05/05/2010	R207 On 04-November-10			Bond Future	8.96	92.8126	8.9560	92.8126	0.00
05/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	2984	4	2984	4	0.00
05/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3165	4	3165	4	0.00
05/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	2808	4	2808	4	0.00
05/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1420	1	1420	1	0.00
05/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	1216	1	1216	1	0.00
05/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1315	1	1315	1	0.00
05/05/2010	R207 On 03-February-11			Bond Future	9.00	90.9328	9.0030	90.9328	0.00
05/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	1850	2	1850	2	0.00
05/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	1972	2	1972	2	0.00
05/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1733	2	1733	2	0.00
05/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3460	3	3460	3	0.00
05/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	3124	3	3124	3	0.00
05/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	3289	3	3289	3	0.00
05/05/2010	R208 On 06-May-10			Bond Future	8.90	87.0528	8.9010	87.0528	0.00
05/05/2010	R208 On 06-May-10	9.25	Call	Bond Future	2127	3	2127	3	0.00
05/05/2010	R208 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00

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05/05/2010	R208 On 05-August-10			Bond Future	8.98	88.5255	8.9750	88.5255	6,287.00
05/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	3557	5	3557	5	0.00
05/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	442	0	442	0	0.00
05/05/2010	R208 On 04-November-10			Bond Future	9.02	86.7779	9.0200	86.7779	0.00
05/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	2843	4	2843	4	0.00
05/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	2667	3	2667	3	0.00
05/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	3024	4	3024	4	0.00
05/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1371	1	1371	1	0.00
05/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1599	1	1599	1	0.00
05/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1482	1	1482	1	0.00
05/05/2010	R208 On 03-February-11			Bond Future	9.07	88.4327	9.0670	88.4327	0.00
05/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	1798	2	1798	2	0.00
05/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1683	2	1683	2	0.00
05/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	1919	2	1919	2	0.00
05/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	3508	3	3508	3	0.00
05/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3877	3	3877	3	0.00
05/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3689	3	3689	3	0.00
05/05/2010	R209 On 06-May-10			Bond Future	8.95	74.5743	8.9510	74.5743	0.00
05/05/2010	R209 On 06-May-10	8.50	Call	Bond Future	0	0	0	0	0.00
05/05/2010	R209 On 06-May-10	8.50	Put	Bond Future	3646	3	3646	3	0.00
05/05/2010	R209 On 05-August-10			Bond Future	9.00	75.8334	9.0020	75.8334	1,821.00
05/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1106	1	1106	1	0.00
05/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	3087	3	3087	3	0.00
05/05/2010	R209 On 04-November-10			Bond Future	9.03	74.1009	9.0330	74.1009	0.00
05/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	2565	3	2565	3	0.00
05/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	2756	3	2756	3	0.00
05/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2383	3	2383	3	0.00
05/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	3022	3	3022	3	0.00
05/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2626	2	2626	2	0.00
05/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2818	2	2818	2	0.00
05/05/2010	R209 On 03-February-11			Bond Future	9.06	75.5152	9.0640	75.5152	0.00
05/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3313	4	3313	4	0.00
05/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3501	4	3501	4	0.00

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05/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3132	4	3132	4	0.00
05/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	4006	4	4006	4	0.00
05/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	3607	3	3607	3	0.00
05/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3802	3	3802	3	0.00
05/05/2010	TRT1 On 06-May-10			Index Future	309.43	312.4410	309.4340	312.4410	0.00
05/05/2010	TRT1 On 05-August-10			Index Future	314.66	317.7170	314.6590	317.7170	100.00
05/05/2010	TRT1 On 04-November-10			Index Future	319.93	323.0340	319.9260	323.0340	0.00
06/05/2010	AL7T On 06-May-10			Index Future	338.98	338.5460	338.9750	338.5460	0.00
06/05/2010	AL7T On 05-August-10			Index Future	344.20	344.1980	344.1980	344.1980	58.00
06/05/2010	ALBI On 06-May-10			Index Future	312.28	311.8510	312.2840	311.8510	0.00
06/05/2010	ALBI On 05-August-10			Index Future	316.58	317.1170	316.5790	317.1170	1,167.00
06/05/2010	ALBI On 04-November-10			Index Future	316.70	322.8570	316.6950	322.8570	0.00
06/05/2010	CRD1 On 06-May-10			Index Future	137.45	137.4470	137.4470	137.4470	0.00
06/05/2010	CRD1 On 05-August-10			Index Future	139.58	139.7680	139.5840	139.7680	2.00
06/05/2010	CRD1 On 04-November-10			Index Future	141.92	142.1070	141.9200	142.1070	0.00
06/05/2010	GOVI On 06-May-10			GOVI	313.66	313.2290	313.6620	313.2290	0.00
06/05/2010	GOVI On 06-May-10	309.80	Call	GOVI	38620	3	38620	3	0.00
06/05/2010	GOVI On 06-May-10	309.80	Put	GOVI	0	0	0	0	0.00
06/05/2010	GOVI On 05-August-10			GOVI	318.01	318.5190	318.0060	318.5190	319.00
06/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	54570	6	54570	6	0.00
06/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	30510	3	30510	3	0.00
06/05/2010	GOVI On 04-November-10			GOVI	323.33	323.8500	323.3280	323.8500	0.00
06/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
06/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
06/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
06/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	56620	5	56620	5	0.00
06/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	56820	5	56820	5	0.00
06/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	56720	5	56720	5	0.00
06/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/05/2010	ILBI On 06-May-10			Index Future	371.09	371.0900	371.0900	371.0900	0.00
06/05/2010	ILBI On 05-August-10			Index Future	376.93	377.3340	376.9260	377.3340	497.00
06/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
06/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00

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06/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	0.00
06/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
06/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.46	93.5400	6.4600	93.5400	1,000.00
06/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	1,000.00
06/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	1,000.00
06/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.49	93.5100	6.4900	93.5100	0.00
06/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
06/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	5,500.00
06/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	4,500.00
06/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	3,500.00
06/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	5,000.00
06/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
06/05/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	92.8790	7.1210	92.8790	0.00
06/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
06/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
06/05/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/05/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/05/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/05/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/05/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/05/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/05/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/05/2010	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
06/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/05/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/05/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/05/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/05/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/05/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/05/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/05/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/05/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/05/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/05/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/05/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/05/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/05/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/05/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/05/2010	OTH1 On 06-May-10			Index Future	304.36	303.9280	304.3630	303.9280	0.00
06/05/2010	OTH1 On 05-August-10			Index Future	308.38	309.0600	308.3750	309.0600	3.00
06/05/2010	OTH1 On 04-November-10			Index Future	313.54	314.2330	313.5360	314.2330	0.00
06/05/2010	R155 On 06-May-10			Bond Future	7.12	109.6983	7.1150	109.6983	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2010	R155 On 06-May-10	7.50	Call	Bond Future	495	0	495	0	0.00
06/05/2010	R155 On 06-May-10	7.55	Call	Bond Future	559	1	559	1	0.00
06/05/2010	R155 On 06-May-10	7.45	Call	Bond Future	431	0	431	0	0.00
06/05/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
06/05/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
06/05/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
06/05/2010	R157 On 06-May-10			Bond Future	8.05	125.3095	8.0500	125.3095	0.00
06/05/2010	R157 On 06-May-10	8.50	Call	Bond Future	2176	2	2176	2	0.00
06/05/2010	R157 On 06-May-10	7.90	Call	Bond Future	0	0	0	0	0.00
06/05/2010	R157 On 06-May-10	8.00	Call	Bond Future	0	0	0	0	0.00
06/05/2010	R157 On 06-May-10	8.00	Put	Bond Future	245	0	245	0	0.00
06/05/2010	R157 On 06-May-10	7.90	Put	Bond Future	737	1	737	1	0.00
06/05/2010	R157 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
06/05/2010	R157 On 05-August-10			Bond Future	8.19	127.4269	8.1850	127.4269	5,757.00
06/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	2809	3	2809	3	0.00
06/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	1914	2	1914	2	0.00
06/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	3808	4	3808	4	0.00
06/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1181	1	1181	1	500.00
06/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	92	0	92	0	0.00
06/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	879	1	879	1	0.00
06/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	460	0	460	0	500.00
06/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	217	0	217	0	0.00
06/05/2010	R157 On 04-November-10			Bond Future	8.22	122.9852	8.2200	122.9852	0.00
06/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	2107	2	2107	2	0.00
06/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	1968	2	1968	2	0.00
06/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2251	2	2251	2	0.00
06/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	797	1	797	1	0.00
06/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	953	1	953	1	0.00
06/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	872	1	872	1	0.00
06/05/2010	R157 On 03-February-11			Bond Future	8.26	125.3184	8.2640	125.3184	0.00
06/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1067	1	1067	1	0.00
06/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	990	1	990	1	0.00
06/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1147	1	1147	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2481	2	2481	2	0.00
06/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2753	3	2753	3	0.00
06/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2615	2	2615	2	0.00
06/05/2010	R186 On 06-May-10			Bond Future	8.97	116.9369	8.9700	116.9369	0.00
06/05/2010	R186 On 06-May-10	9.00	Call	Bond Future	281	0	281	0	0.00
06/05/2010	R186 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
06/05/2010	R186 On 05-August-10			Bond Future	9.09	113.6136	9.0890	113.6136	20,528.00
06/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	3050	3	3050	3	0.00
06/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	8115	8	8115	8	0.00
06/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	994	1	994	1	1,300.00
06/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	6264	7	6264	7	0.00
06/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	436	0	436	0	1,300.00
06/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	4170	4	4170	4	0.00
06/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	202	0	202	0	3,000.00
06/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	1587	1	1587	1	0.00
06/05/2010	R186 On 04-November-10			Bond Future	9.13	115.7422	9.1310	115.7422	0.00
06/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	3844	4	3844	4	0.00
06/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	4096	4	4096	4	0.00
06/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	1800	2	1800	2	9,800.00
06/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	3599	4	3599	4	0.00
06/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2976	3	2976	3	0.00
06/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	5333	5	5333	5	0.00
06/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	2580	2	2580	2	0.00
06/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2774	3	2774	3	0.00
06/05/2010	R186 On 03-February-11			Bond Future	9.18	112.6481	9.1750	112.6481	0.00
06/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	3259	3	3259	3	0.00
06/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	3465	4	3465	4	0.00
06/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	3062	3	3062	3	0.00
06/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	5101	5	5101	5	0.00
06/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	4591	4	4591	4	0.00
06/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	4840	5	4840	5	0.00
06/05/2010	R201 On 06-May-10			Bond Future	8.03	106.0624	8.0300	106.0624	0.00
06/05/2010	R201 On 06-May-10	8.50	Call	Bond Future	1794	2	1794	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2010	R201 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
06/05/2010	R201 On 05-August-10			Bond Future	8.17	103.4368	8.1730	103.4368	1,174.00
06/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3028	3	3028	3	0.00
06/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	59	0	59	0	0.00
06/05/2010	R201 On 04-November-10			Bond Future	8.21	105.3760	8.2070	105.3760	0.00
06/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1704	2	1704	2	0.00
06/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1817	2	1817	2	0.00
06/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1595	2	1595	2	0.00
06/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	755	1	755	1	0.00
06/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	634	1	634	1	0.00
06/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	692	1	692	1	0.00
06/05/2010	R201 On 03-February-11			Bond Future	8.25	102.9483	8.2490	102.9483	0.00
06/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	878	1	878	1	0.00
06/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	813	1	813	1	0.00
06/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	946	1	946	1	0.00
06/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1603	2	1603	2	0.00
06/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1802	2	1802	2	0.00
06/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1701	2	1701	2	0.00
06/05/2010	R203 On 06-May-10			Bond Future	8.64	99.1123	8.6350	99.1123	0.00
06/05/2010	R203 On 06-May-10	9.00	Call	Bond Future	1907	2	1907	2	0.00
06/05/2010	R203 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
06/05/2010	R203 On 05-August-10			Bond Future	8.78	100.7861	8.7790	100.7861	3,317.00
06/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	2762	3	2762	3	0.00
06/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	392	0	392	0	0.00
06/05/2010	R203 On 04-November-10			Bond Future	8.83	98.4999	8.8330	98.4999	0.00
06/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	2919	3	2919	3	0.00
06/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2754	3	2754	3	0.00
06/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	3089	3	3089	3	0.00
06/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	805	1	805	1	0.00
06/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	953	1	953	1	0.00
06/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	876	1	876	1	0.00
06/05/2010	R203 On 03-February-11			Bond Future	8.89	100.3774	8.8930	100.3774	0.00
06/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1250	1	1250	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1342	1	1342	1	0.00
06/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1164	1	1164	1	0.00
06/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	3327	3	3327	3	0.00
06/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	3011	3	3011	3	0.00
06/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	3165	3	3165	3	0.00
06/05/2010	R204 On 06-May-10			Bond Future	8.72	98.6640	8.7150	98.6640	0.00
06/05/2010	R204 On 06-May-10	9.00	Call	Bond Future	1637	1	1637	1	0.00
06/05/2010	R204 On 06-May-10	9.50	Call	Bond Future	4423	4	4423	4	0.00
06/05/2010	R204 On 06-May-10	8.50	Call	Bond Future	0	0	0	0	0.00
06/05/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	0.00
06/05/2010	R204 On 06-May-10	8.50	Put	Bond Future	1259	1	1259	1	0.00
06/05/2010	R204 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
06/05/2010	R204 On 05-August-10			Bond Future	8.86	96.2959	8.8550	96.2959	2,664.00
06/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	2688	3	2688	3	0.00
06/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	495	0	495	0	780.00
06/05/2010	R204 On 04-November-10			Bond Future	8.90	98.0971	8.9040	98.0971	0.00
06/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	3043	3	3043	3	0.00
06/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	3222	3	3222	3	0.00
06/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	2870	3	2870	3	0.00
06/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	1258	1	1258	1	0.00
06/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	1074	1	1074	1	0.00
06/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	1162	1	1162	1	0.00
06/05/2010	R204 On 03-February-11			Bond Future	8.96	95.9216	8.9560	95.9216	0.00
06/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1280	1	1280	1	0.00
06/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1188	1	1188	1	0.00
06/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1377	1	1377	1	0.00
06/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3590	3	3590	3	0.00
06/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3957	4	3957	4	0.00
06/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3770	4	3770	4	0.00
06/05/2010	R206 On 06-May-10			Bond Future	8.01	100.7542	8.0050	100.7542	0.00
06/05/2010	R206 On 06-May-10	8.75	Call	Bond Future	2280	2	2280	2	0.00
06/05/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
06/05/2010	R206 On 05-August-10			Bond Future	8.16	98.6863	8.1620	98.6863	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2433	3	2433	3	0.00
06/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	37	0	37	0	0.00
06/05/2010	R206 On 04-November-10			Bond Future	8.20	100.5361	8.2000	100.5361	0.00
06/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1326	1	1326	1	0.00
06/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1239	1	1239	1	0.00
06/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1416	1	1416	1	0.00
06/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	469	0	469	0	0.00
06/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	562	1	562	1	0.00
06/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	514	0	514	0	0.00
06/05/2010	R206 On 03-February-11			Bond Future	8.25	98.6703	8.2480	98.6703	0.00
06/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	660	1	660	1	0.00
06/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	712	1	712	1	0.00
06/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	611	1	611	1	0.00
06/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1369	1	1369	1	0.00
06/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1215	1	1215	1	0.00
06/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1290	1	1290	1	0.00
06/05/2010	R207 On 06-May-10			Bond Future	8.79	92.1585	8.7850	92.1585	0.00
06/05/2010	R207 On 06-May-10	9.25	Call	Bond Future	2741	2	2741	2	0.00
06/05/2010	R207 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00
06/05/2010	R207 On 05-August-10			Bond Future	8.92	90.0709	8.9210	90.0709	872.00
06/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	3644	4	3644	4	0.00
06/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	214	0	214	0	250.00
06/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	2557	3	2557	3	0.00
06/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	658	1	658	1	100.00
06/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	4254	4	4254	4	0.00
06/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	337	0	337	0	150.00
06/05/2010	R207 On 04-November-10			Bond Future	8.97	91.7589	8.9660	91.7589	0.00
06/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	2942	3	2942	3	0.00
06/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3122	3	3122	3	0.00
06/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	2768	3	2768	3	0.00
06/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1437	1	1437	1	0.00
06/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	1230	1	1230	1	0.00
06/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1330	1	1330	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2010	R207 On 03-February-11			Bond Future	9.01	89.8662	9.0140	89.8662	0.00
06/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	1820	2	1820	2	0.00
06/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1704	2	1704	2	0.00
06/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	1941	2	1941	2	0.00
06/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	3155	3	3155	3	0.00
06/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3493	3	3493	3	0.00
06/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	3321	3	3321	3	0.00
06/05/2010	R208 On 06-May-10			Bond Future	8.88	85.9404	8.8750	85.9404	0.00
06/05/2010	R208 On 06-May-10	9.25	Call	Bond Future	2288	2	2288	2	0.00
06/05/2010	R208 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00
06/05/2010	R208 On 05-August-10			Bond Future	9.01	87.3910	9.0050	87.3910	6,287.00
06/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	3407	4	3407	4	0.00
06/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	474	0	474	0	0.00
06/05/2010	R208 On 04-November-10			Bond Future	9.05	85.6255	9.0510	85.6255	0.00
06/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	2725	3	2725	3	0.00
06/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	2553	3	2553	3	0.00
06/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	2902	3	2902	3	0.00
06/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1434	1	1434	1	0.00
06/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1670	2	1670	2	0.00
06/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1549	1	1549	1	0.00
06/05/2010	R208 On 03-February-11			Bond Future	9.10	87.2581	9.1000	87.2581	0.00
06/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	1717	2	1717	2	0.00
06/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	1835	2	1835	2	0.00
06/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1605	2	1605	2	0.00
06/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3993	4	3993	4	0.00
06/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	3618	4	3618	4	0.00
06/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3802	4	3802	4	0.00
06/05/2010	R209 On 06-May-10			Bond Future	8.92	73.6401	8.9200	73.6401	0.00
06/05/2010	R209 On 06-May-10	8.50	Call	Bond Future	0	0	0	0	0.00
06/05/2010	R209 On 06-May-10	8.50	Put	Bond Future	3405	4	3405	4	0.00
06/05/2010	R209 On 05-August-10			Bond Future	9.02	74.8850	9.0220	74.8850	1,821.00
06/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1043	1	1043	1	0.00
06/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	3178	3	3178	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
06/05/2010	R209 On 04-November-10			Bond Future	9.05	73.1352	9.0530	73.1352	0.00
06/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	2481	3	2481	3	0.00
06/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	2669	3	2669	3	0.00
06/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2303	2	2303	2	0.00
06/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	3094	3	3094	3	0.00
06/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2692	3	2692	3	0.00
06/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2887	3	2887	3	0.00
06/05/2010	R209 On 03-February-11			Bond Future	9.09	74.5325	9.0850	74.5325	0.00
06/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3227	3	3227	3	0.00
06/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3412	4	3412	4	0.00
06/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3049	3	3049	3	0.00
06/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	4082	4	4082	4	0.00
06/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	3678	4	3678	4	0.00
06/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3875	4	3875	4	0.00
06/05/2010	TRT1 On 06-May-10			Index Future	309.43	309.4340	309.4340	309.4340	0.00
06/05/2010	TRT1 On 05-August-10			Index Future	314.15	314.6590	314.1480	314.6590	100.00
06/05/2010	TRT1 On 04-November-10			Index Future	319.41	319.9260	319.4060	319.9260	0.00
07/05/2010	AL7T On 05-August-10			Index Future	344.06	344.1980	344.0590	344.1980	58.00
07/05/2010	ALBI On 05-August-10			Index Future	313.67	316.5790	313.6700	316.5790	1,212.00
07/05/2010	ALBI On 04-November-10			Index Future	322.40	316.6950	322.4000	316.6950	0.00
07/05/2010	CRD1 On 05-August-10			Index Future	138.66	139.5840	138.6550	139.5840	2.00
07/05/2010	CRD1 On 04-November-10			Index Future	140.98	141.9200	140.9760	141.9200	0.00
07/05/2010	GOVI On 05-August-10			GOVI	315.08	318.0060	315.0810	318.0060	319.00
07/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	38473	5	38473	5	0.00
07/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	43663	3	43663	3	0.00
07/05/2010	GOVI On 04-November-10			GOVI	320.35	323.3280	320.3540	323.3280	0.00
07/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
07/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
07/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
07/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	86360	6	86360	6	0.00
07/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	86560	6	86560	6	0.00
07/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	86460	6	86460	6	0.00
07/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2010	ILBI On 05-August-10			Index Future	384.32	376.9260	384.3230	376.9260	497.00
07/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
07/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.63	93.4800	6.6260	93.4800	0.00
07/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.62	93.4900	6.6150	93.4900	0.00
07/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.60	93.5400	6.5960	93.5400	1,000.00
07/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.59	93.5500	6.5940	93.5500	1,000.00
07/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.61	93.5300	6.6070	93.5300	1,000.00
07/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.63	93.5100	6.6300	93.5100	0.00
07/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.65	93.4900	6.6450	93.4900	0.00
07/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.93	93.3100	6.9320	93.3100	5,500.00
07/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.28	93.0700	7.2790	93.0700	4,500.00
07/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.63	92.7700	7.6340	92.7700	3,500.00
07/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.94	92.5000	7.9420	92.5000	5,000.00
07/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	8.09	92.3200	8.0940	92.3200	0.00
07/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
07/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
07/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/05/2010	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
07/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/05/2010	OTH1 On 05-August-10			Index Future	305.56	308.3750	305.5560	308.3750	3.00
07/05/2010	OTH1 On 04-November-10			Index Future	310.67	313.5360	310.6700	313.5360	0.00
07/05/2010	R155 On 06-May-10			Bond Future	7.12	109.6983	7.1150	109.6983	0.00
07/05/2010	R157 On 06-May-10			Bond Future	8.05	125.3095	8.0500	125.3095	0.00
07/05/2010	R157 On 05-August-10			Bond Future	8.40	127.2314	8.3970	127.2314	5,757.00
07/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	2027	3	2027	3	0.00
07/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	1272	2	1272	2	0.00
07/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	710	1	710	1	500.00
07/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	2929	4	2929	4	0.00
07/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	194	0	194	0	0.00
07/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	1389	1	1389	1	0.00
07/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	799	0	799	0	500.00
07/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	416	0	416	0	0.00
07/05/2010	R157 On 04-November-10			Bond Future	8.45	122.7897	8.4470	122.7897	0.00
07/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	1514	2	1514	2	0.00
07/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	1400	2	1400	2	0.00
07/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	1634	2	1634	2	0.00
07/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	1183	1	1183	1	0.00
07/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	1387	1	1387	1	0.00
07/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	1282	1	1282	1	0.00
07/05/2010	R157 On 03-February-11			Bond Future	8.51	125.1157	8.5070	125.1157	0.00
07/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	734	1	734	1	0.00
07/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	796	1	796	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	676	1	676	1	0.00
07/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	3459	3	3459	3	0.00
07/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	3150	2	3150	2	0.00
07/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	3302	3	3302	3	0.00
07/05/2010	R186 On 06-May-10			Bond Future	8.97	116.9369	8.9700	116.9369	0.00
07/05/2010	R186 On 05-August-10			Bond Future	9.22	113.3378	9.2230	113.3378	20,528.00
07/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	2342	3	2342	3	0.00
07/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	7002	8	7002	8	0.00
07/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	672	1	672	1	1,300.00
07/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	5242	6	5242	6	0.00
07/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	634	0	634	0	1,300.00
07/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	5068	4	5068	4	0.00
07/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	308	0	308	0	3,000.00
07/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	2099	2	2099	2	0.00
07/05/2010	R186 On 04-November-10			Bond Future	9.27	115.4608	9.2690	115.4608	0.00
07/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	3170	4	3170	4	0.00
07/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	3396	4	3396	4	0.00
07/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	1398	2	1398	2	9,800.00
07/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	2952	4	2952	4	0.00
07/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	3569	3	3569	3	0.00
07/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	6171	5	6171	5	0.00
07/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	3120	3	3120	3	0.00
07/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	3340	3	3340	3	0.00
07/05/2010	R186 On 03-February-11			Bond Future	9.32	112.3524	9.3170	112.3524	0.00
07/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	2711	3	2711	3	0.00
07/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	2537	3	2537	3	0.00
07/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	2894	3	2894	3	0.00
07/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	5279	5	5279	5	0.00
07/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	5836	5	5836	5	0.00
07/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	5552	5	5552	5	0.00
07/05/2010	R201 On 06-May-10			Bond Future	8.03	106.0624	8.0300	106.0624	0.00
07/05/2010	R201 On 05-August-10			Bond Future	8.39	103.2831	8.3850	103.2831	1,174.00
07/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	2328	3	2328	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
07/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	131	0	131	0	0.00
07/05/2010	R201 On 04-November-10			Bond Future	8.44	105.2195	8.4360	105.2195	0.00
07/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1233	2	1233	2	0.00
07/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1327	2	1327	2	0.00
07/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1142	2	1142	2	0.00
07/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	1094	1	1094	1	0.00
07/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	936	1	936	1	0.00
07/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	1013	1	1013	1	0.00
07/05/2010	R201 On 03-February-11			Bond Future	8.49	102.7904	8.4940	102.7904	0.00
07/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	593	1	593	1	0.00
07/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	645	1	645	1	0.00
07/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	543	1	543	1	0.00
07/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	2334	2	2334	2	0.00
07/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	2103	2	2103	2	0.00
07/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	2217	2	2217	2	0.00
07/05/2010	R203 On 06-May-10			Bond Future	8.64	99.1123	8.6350	99.1123	0.00
07/05/2010	R203 On 05-August-10			Bond Future	8.98	100.5763	8.9770	100.5763	3,317.00
07/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	2020	3	2020	3	0.00
07/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	655	0	655	0	0.00
07/05/2010	R203 On 04-November-10			Bond Future	9.04	98.2861	9.0410	98.2861	0.00
07/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	2250	3	2250	3	0.00
07/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2107	3	2107	3	0.00
07/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	2399	3	2399	3	0.00
07/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	1141	1	1141	1	0.00
07/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	1332	1	1332	1	0.00
07/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	1233	1	1233	1	0.00
07/05/2010	R203 On 03-February-11			Bond Future	9.11	100.1556	9.1110	100.1556	0.00
07/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	905	1	905	1	0.00
07/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	836	1	836	1	0.00
07/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	979	1	979	1	0.00
07/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	3691	3	3691	3	0.00
07/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	4041	3	4041	3	0.00
07/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	3863	3	3863	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
07/05/2010	R204 On 06-May-10			Bond Future	8.72	98.6640	8.7150	98.6640	0.00
07/05/2010	R204 On 05-August-10			Bond Future	9.05	96.1210	9.0520	96.1210	2,664.00
07/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	1913	3	1913	3	0.00
07/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	822	0	822	0	780.00
07/05/2010	R204 On 04-November-10			Bond Future	9.11	97.9207	9.1100	97.9207	0.00
07/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	2345	3	2345	3	0.00
07/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	2501	3	2501	3	0.00
07/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	2195	3	2195	3	0.00
07/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	1709	1	1709	1	0.00
07/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	1478	1	1478	1	0.00
07/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	1590	1	1590	1	0.00
07/05/2010	R204 On 03-February-11			Bond Future	9.17	95.7441	9.1710	95.7441	0.00
07/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	922	1	922	1	0.00
07/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	999	1	999	1	0.00
07/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	850	1	850	1	0.00
07/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	4765	4	4765	4	0.00
07/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	4358	4	4358	4	0.00
07/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	4559	4	4559	4	0.00
07/05/2010	R206 On 06-May-10			Bond Future	8.01	100.7542	8.0050	100.7542	0.00
07/05/2010	R206 On 05-August-10			Bond Future	8.39	98.5963	8.3890	98.5963	0.00
07/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	1832	2	1832	2	0.00
07/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	92	0	92	0	0.00
07/05/2010	R206 On 04-November-10			Bond Future	8.45	100.4408	8.4460	100.4408	0.00
07/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	929	1	929	1	0.00
07/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	859	1	859	1	0.00
07/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1003	1	1003	1	0.00
07/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	723	0	723	0	0.00
07/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	848	1	848	1	0.00
07/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	783	1	783	1	0.00
07/05/2010	R206 On 03-February-11			Bond Future	8.52	98.5741	8.5170	98.5741	0.00
07/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	425	1	425	1	0.00
07/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	389	1	389	1	0.00
07/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	463	1	463	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1643	1	1643	1	0.00
07/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1824	1	1824	1	0.00
07/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1733	1	1733	1	0.00
07/05/2010	R207 On 06-May-10			Bond Future	8.79	92.1585	8.7850	92.1585	0.00
07/05/2010	R207 On 05-August-10			Bond Future	9.10	90.0182	9.0970	90.0182	872.00
07/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	2830	4	2830	4	0.00
07/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	1875	3	1875	3	0.00
07/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	109	0	109	0	250.00
07/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	998	1	998	1	100.00
07/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	5172	4	5172	4	150.00
07/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	545	0	545	0	150.00
07/05/2010	R207 On 04-November-10			Bond Future	9.15	91.7015	9.1490	91.7015	0.00
07/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	2315	3	2315	3	0.00
07/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	2474	3	2474	3	0.00
07/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	2163	3	2163	3	0.00
07/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1875	1	1875	1	0.00
07/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	1625	1	1625	1	0.00
07/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1746	1	1746	1	0.00
07/05/2010	R207 On 03-February-11			Bond Future	9.20	89.8043	9.2040	89.8043	0.00
07/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	1406	2	1406	2	0.00
07/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	1508	2	1508	2	0.00
07/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1309	2	1309	2	0.00
07/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	4159	3	4159	3	0.00
07/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	3783	3	3783	3	0.00
07/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	3968	3	3968	3	0.00
07/05/2010	R208 On 06-May-10			Bond Future	8.88	85.9404	8.8750	85.9404	0.00
07/05/2010	R208 On 05-August-10			Bond Future	9.16	87.2089	9.1600	87.2089	6,287.00
07/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	2700	3	2700	3	0.00
07/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	700	0	700	0	0.00
07/05/2010	R208 On 04-November-10			Bond Future	9.21	85.4403	9.2120	85.4403	0.00
07/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	2180	3	2180	3	0.00
07/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	2030	3	2030	3	0.00
07/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	2337	3	2337	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
07/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1822	1	1822	1	0.00
07/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	2101	2	2101	2	0.00
07/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1957	2	1957	2	0.00
07/05/2010	R208 On 03-February-11			Bond Future	9.27	87.0643	9.2660	87.0643	0.00
07/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	1363	2	1363	2	0.00
07/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1268	2	1268	2	0.00
07/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	1464	2	1464	2	0.00
07/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	4213	4	4213	4	0.00
07/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	4622	4	4622	4	0.00
07/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	4414	4	4414	4	0.00
07/05/2010	R209 On 06-May-10			Bond Future	8.92	73.6401	8.9200	73.6401	0.00
07/05/2010	R209 On 05-August-10			Bond Future	9.12	74.7314	9.1240	74.7314	1,821.00
07/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	792	1	792	1	0.00
07/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	3702	3	3702	3	0.00
07/05/2010	R209 On 04-November-10			Bond Future	9.16	72.9826	9.1580	72.9826	0.00
07/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	2101	2	2101	2	0.00
07/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	2271	3	2271	3	0.00
07/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	1941	2	1941	2	0.00
07/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	3525	3	3525	3	0.00
07/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	3086	3	3086	3	0.00
07/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	3299	3	3299	3	0.00
07/05/2010	R209 On 03-February-11			Bond Future	9.19	74.3733	9.1930	74.3733	0.00
07/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	2835	3	2835	3	0.00
07/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3006	3	3006	3	0.00
07/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	2671	3	2671	3	0.00
07/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	4514	4	4514	4	0.00
07/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	4081	4	4081	4	0.00
07/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	4293	4	4293	4	0.00
07/05/2010	TRT1 On 05-August-10			Index Future	311.27	314.1480	311.2660	314.1480	100.00
07/05/2010	TRT1 On 04-November-10			Index Future	316.48	319.4060	316.4760	319.4060	0.00