



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	7.75	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	7.25	Put	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	7.50	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	7.75	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	7.25	Put	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	7.50	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	7.75	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	7.25	Put	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	7.50	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	7.55	Call	Bond Future	830	1	830	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	7.45	Put	Bond Future	0	0	0	0	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	7.50	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	9.00	Call	Bond Future	5077	5	5077	5	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	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	8.45	Call	Bond Future	2914	3	2914	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	8.55	Put	Bond Future	439	0	439	0	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	8.50	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	7.95	Call	Bond Future	1776	2	1776	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	7.85	Put	Bond Future	1948	2	1948	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	7.90	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	8.75	Call	Bond Future	2754	3	2754	3	9,800.00
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	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	8.95	Call	Bond Future	4231	4	4231	4	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	9.05	Put	Bond Future	3475	3	3475	3	0.00
03/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	3900	4	3900	4	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	8.55	Call	Bond Future	2639	3	2639	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	8.45	Put	Bond Future	421	0	421	0	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	8.50	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	8.05	Call	Bond Future	1511	2	1511	2	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	7.95	Put	Bond Future	1190	1	1190	1	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	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	9.20	Call	Bond Future	3883	4	3883	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	9.30	Put	Bond Future	457	0	457	0	0.00
03/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	553	1	553	1	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	8.45	Call	Bond Future	1803	2	1803	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	8.55	Put	Bond Future	2158	2	2158	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	8.50	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	9.50	Call	Bond Future	5658	6	5658	6	0.00
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	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	9.30	Call	Bond Future	4417	5	4417	5	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	9.20	Put	Bond Future	780	1	780	1	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	9.25	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	8.55	Call	Bond Future	2074	2	2074	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	8.45	Put	Bond Future	2953	3	2953	3	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	8.50	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	8.45	Call	Bond Future	1898	2	1898	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	8.55	Put	Bond Future	237	0	237	0	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	8.50	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	7.95	Call	Bond Future	1046	1	1046	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	8.05	Put	Bond Future	748	1	748	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	8.00	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	8.25	Call	Bond Future	490	1	490	1	100.00
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	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	9.30	Call	Bond Future	4184	4	4184	4	0.00
03/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	3773	4	3773	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	9.20	Put	Bond Future	957	1	957	1	0.00
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	9.25	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	8.80	Call	Bond Future	2688	3	2688	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	8.70	Put	Bond Future	2672	3	2672	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	8.75	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	9.20	Call	Bond Future	3677	4	3677	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	9.30	Put	Bond Future	899	1	899	1	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	9.25	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	8.70	Call	Bond Future	2369	2	2369	2	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	8.80	Put	Bond Future	2680	3	2680	3	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	8.75	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	7.25	Call	JNOTE	250000		0	250000	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	7.75	Put	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	7.50	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	7.25	Call	JNOTE	250000		0	250000	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	7.75	Put	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	7.50	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	7.25	Call	JNOTE	250000		0	250000	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	7.75	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
04/05/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	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	7.45	Call	Bond Future	604	1	604	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	7.55	Put	Bond Future	0	0	0	0	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	7.50	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	7.90	Call	Bond Future	133	0	133	0	10.00
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	8.00	Put	Bond Future	14	0	14	0	0.00
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	8.50	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	9.00	Call	Bond Future	4739	5	4739	5	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	Put	Bond Future	41	0	41	0	0.00
04/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	248	0	248	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	106	0	106	0	0.00
04/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	519	0	519	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	8.55	Call	Bond Future	2974	3	2974	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	8.45	Put	Bond Future	629	1	629	1	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	8.50	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	7.85	Call	Bond Future	1397	2	1397	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	7.95	Put	Bond Future	1909	2	1909	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	7.90	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	9.20	Call	Bond Future	4630	5	4630	5	0.00
04/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	2486	3	2486	3	9,800.00

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	9.05	Call	Bond Future	4376	5	4376	5	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	8.95	Put	Bond Future	4184	4	4184	4	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	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	8.45	Call	Bond Future	2162	2	2162	2	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	8.55	Put	Bond Future	404	0	404	0	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	8.50	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	7.95	Call	Bond Future	1185	1	1185	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	8.05	Put	Bond Future	1165	1	1165	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	8.00	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	9.30	Call	Bond Future	3911	4	3911	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	9.20	Put	Bond Future	651	1	651	1	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	9.25	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	8.55	Call	Bond Future	1820	2	1820	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	8.45	Put	Bond Future	2657	2	2657	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	8.50	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	9.50	Call	Bond Future	5252	6	5252	6	0.00
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	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	9.20	Call	Bond Future	3692	4	3692	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	9.30	Put	Bond Future	748	1	748	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	9.20	Put	Bond Future	887	1	887	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	8.45	Call	Bond Future	1641	2	1641	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	8.55	Put	Bond Future	2874	3	2874	3	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	8.50	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	8.55	Call	Bond Future	1905	2	1905	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	8.45	Put	Bond Future	354	0	354	0	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	8.50	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	8.05	Call	Bond Future	1039	1	1039	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	7.95	Put	Bond Future	988	1	988	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	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	8.25	Call	Bond Future	403	0	403	0	100.00
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	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	9.20	Call	Bond Future	3504	4	3504	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	9.30	Put	Bond Future	899	1	899	1	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	9.25	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	8.70	Call	Bond Future	2206	2	2206	2	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	8.80	Put	Bond Future	2569	2	2569	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	8.75	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	9.30	Call	Bond Future	3807	4	3807	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	9.20	Put	Bond Future	1183	1	1183	1	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	9.25	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	8.80	Call	Bond Future	2459	3	2459	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	8.70	Put	Bond Future	3199	3	3199	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	8.75	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	7.25	Call	JNOTE	250000	0	250000	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	7.75	Put	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	7.50	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	7.25	Call	JNOTE	250000	0	250000	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	7.75	Put	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	7.50	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	7.25	Call	JNOTE	250000	0	250000	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	7.75	Put	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	7.50	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	7.45	Call	Bond Future	404	1	404	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	7.55	Put	Bond Future	0	0	0	0	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	7.50	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	8.25	Call	Bond Future	1297	2	1297	2	500.00
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	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	8.55	Call	Bond Future	2386	3	2386	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	8.45	Put	Bond Future	884	1	884	1	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	8.50	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	7.85	Call	Bond Future	1066	1	1066	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	7.95	Put	Bond Future	2361	2	2361	2	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	7.90	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	10.00	Call	Bond Future	8375	10	8375	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	6508	8	6508	8	0.00
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	10.00	Put	Bond Future	186	0	186	0	3,000.00
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	9.20	Call	Bond Future	3763	5	3763	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	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	9.05	Call	Bond Future	3614	4	3614	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	8.95	Put	Bond Future	4944	4	4944	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	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	8.45	Call	Bond Future	1697	2	1697	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	8.55	Put	Bond Future	586	0	586	0	0.00
05/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	701	0	701	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	7.95	Call	Bond Future	877	1	877	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	8.05	Put	Bond Future	1516	1	1516	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	8.00	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	9.30	Call	Bond Future	3247	4	3247	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	9.20	Put	Bond Future	889	1	889	1	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	9.25	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	8.55	Call	Bond Future	1433	2	1433	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	8.45	Put	Bond Future	3187	3	3187	3	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	8.50	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	9.20	Call	Bond Future	2988	4	2988	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	9.30	Put	Bond Future	1023	1	1023	1	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	9.25	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	8.45	Call	Bond Future	1251	2	1251	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	8.55	Put	Bond Future	3482	3	3482	3	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	8.50	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	8.55	Call	Bond Future	1483	2	1483	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	8.45	Put	Bond Future	529	0	529	0	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	8.50	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	8.05	Call	Bond Future	755	1	755	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	7.95	Put	Bond Future	1311	1	1311	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	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	9.20	Call	Bond Future	2808	4	2808	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	9.30	Put	Bond Future	1216	1	1216	1	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	9.25	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	8.70	Call	Bond Future	1733	2	1733	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	8.80	Put	Bond Future	3124	3	3124	3	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	8.75	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	9.30	Call	Bond Future	3024	4	3024	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	9.20	Put	Bond Future	1599	1	1599	1	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	9.25	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	8.80	Call	Bond Future	1919	2	1919	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	8.70	Put	Bond Future	3877	3	3877	3	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	8.75	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	8.00	Call	Bond Future	0	0	0	0	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	7.90	Put	Bond Future	737	1	737	1	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	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	8.25	Call	Bond Future	1181	1	1181	1	500.00
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	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	8.75	Call	Bond Future	994	1	994	1	1,300.00
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	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	10.00	Put	Bond Future	202	0	202	0	3,000.00
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	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	8.55	Call	Bond Future	1634	2	1634	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	8.45	Put	Bond Future	1387	1	1387	1	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	8.50	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	9.20	Call	Bond Future	2952	4	2952	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	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	8.45	Call	Bond Future	1142	2	1142	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	8.55	Put	Bond Future	936	1	936	1	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	8.50	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	9.30	Call	Bond Future	2399	3	2399	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	9.20	Put	Bond Future	1332	1	1332	1	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	9.25	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	9.20	Call	Bond Future	2195	3	2195	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	9.30	Put	Bond Future	1478	1	1478	1	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	9.25	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	8.55	Call	Bond Future	1003	1	1003	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	8.45	Put	Bond Future	848	1	848	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	8.50	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	9.20	Call	Bond Future	2163	3	2163	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	9.30	Put	Bond Future	1625	1	1625	1	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	9.25	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	9.30	Call	Bond Future	2337	3	2337	3	0.00
07/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	2030	3	2030	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	9.20	Put	Bond Future	2101	2	2101	2	0.00
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	9.25	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
10/05/2010	AL7T On 05-August-10			Index Future	343.93	344.0590	343.9290	344.0590	58.00
10/05/2010	ALBI On 05-August-10			Index Future	317.31	313.6700	317.3070	313.6700	1,212.00
10/05/2010	ALBI On 04-November-10			Index Future	322.58	322.4000	322.5820	322.4000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	CRD1 On 05-August-10			Index Future	139.73	138.6550	139.7310	138.6550	2.00
10/05/2010	CRD1 On 04-November-10			Index Future	142.07	140.9760	142.0700	140.9760	0.00
10/05/2010	GOVI On 05-August-10			GOVI	318.66	315.0810	318.6590	315.0810	321.00
10/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	57672	4	57672	4	0.00
10/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	27082	4	27082	4	0.00
10/05/2010	GOVI On 04-November-10			GOVI	323.99	320.3540	323.9920	320.3540	0.00
10/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
10/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
10/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
10/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	49980	9	49980	9	0.00
10/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	50180	9	50180	9	0.00
10/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	50080	9	50080	9	0.00
10/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2010	ILBI On 05-August-10			Index Future	377.90	384.3230	377.8950	384.3230	500.00
10/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
10/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.61	93.3740	6.6050	93.3740	0.00
10/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.58	93.3850	6.5760	93.3850	0.00
10/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4040	6.5410	93.4040	1,000.00
10/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.52	93.4060	6.5210	93.4060	1,000.00
10/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.52	93.3930	6.5210	93.3930	1,000.00
10/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.52	93.3700	6.5220	93.3700	0.00
10/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.53	93.3550	6.5320	93.3550	0.00
10/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.77	93.0680	6.7680	93.0680	5,500.00
10/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.11	92.7210	7.1060	92.7210	4,500.00
10/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.48	92.3660	7.4750	92.3660	3,500.00
10/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.78	92.0580	7.7820	92.0580	5,000.00
10/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.94	91.9060	7.9420	91.9060	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
10/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
10/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
10/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
10/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
10/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
10/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
10/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
10/05/2010	OTH1 On 05-August-10			Index Future	309.54	305.5560	309.5410	305.5560	3.00
10/05/2010	OTH1 On 04-November-10			Index Future	314.72	310.6700	314.7220	310.6700	0.00
10/05/2010	R155 On 06-May-10			Bond Future	7.12	109.6983	7.1150	109.6983	0.00
10/05/2010	R157 On 06-May-10			Bond Future	8.05	125.3095	8.0500	125.3095	0.00
10/05/2010	R157 On 05-August-10			Bond Future	8.18	126.2504	8.1830	126.2504	5,757.00
10/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	2803	2	2803	2	0.00
10/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	1902	1	1902	1	0.00
10/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1163	1	1163	1	500.00
10/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	3808	3	3808	3	0.00
10/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	82	0	82	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	852	1	852	1	0.00
10/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	439	1	439	1	500.00
10/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	202	0	202	0	0.00
10/05/2010	R157 On 04-November-10			Bond Future	8.22	121.7874	8.2190	121.7874	0.00
10/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	2095	2	2095	2	0.00
10/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2240	2	2240	2	0.00
10/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	1956	1	1956	1	0.00
10/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	936	1	936	1	0.00
10/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	782	1	782	1	0.00
10/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	856	1	856	1	0.00
10/05/2010	R157 On 03-February-11			Bond Future	8.26	124.0961	8.2630	124.0961	0.00
10/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1056	1	1056	1	0.00
10/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1137	1	1137	1	0.00
10/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	980	1	980	1	0.00
10/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2739	3	2739	3	0.00
10/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2467	3	2467	3	0.00
10/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2600	3	2600	3	0.00
10/05/2010	R186 On 06-May-10			Bond Future	8.97	116.9369	8.9700	116.9369	0.00
10/05/2010	R186 On 05-August-10			Bond Future	9.04	112.1182	9.0360	112.1182	20,528.00
10/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	3310	2	3310	2	0.00
10/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1100	1	1100	1	1,300.00
10/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	8553	7	8553	7	0.00
10/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	6660	5	6660	5	0.00
10/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	344	1	344	1	1,300.00
10/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	152	0	152	0	3,000.00
10/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	3788	5	3788	5	0.00
10/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	1359	2	1359	2	0.00
10/05/2010	R186 On 04-November-10			Bond Future	9.08	114.2208	9.0770	114.2208	0.00
10/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	4091	3	4091	3	0.00
10/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	4355	3	4355	3	0.00
10/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	3836	3	3836	3	0.00
10/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	1941	1	1941	1	9,800.00
10/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2723	4	2723	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	4983	6	4983	6	0.00
10/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	2348	3	2348	3	0.00
10/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2530	3	2530	3	0.00
10/05/2010	R186 On 03-February-11			Bond Future	9.12	111.0933	9.1180	111.0933	0.00
10/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	3467	3	3467	3	0.00
10/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	3262	3	3262	3	0.00
10/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	3683	3	3683	3	0.00
10/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	4298	5	4298	5	0.00
10/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	4790	6	4790	6	0.00
10/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	4537	6	4537	6	0.00
10/05/2010	R201 On 06-May-10			Bond Future	8.03	106.0624	8.0300	106.0624	0.00
10/05/2010	R201 On 05-August-10			Bond Future	8.16	102.5117	8.1600	102.5117	1,174.00
10/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3067	2	3067	2	0.00
10/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	51	0	51	0	0.00
10/05/2010	R201 On 04-November-10			Bond Future	8.19	104.4277	8.1940	104.4277	0.00
10/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1722	1	1722	1	0.00
10/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1611	1	1611	1	0.00
10/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1836	1	1836	1	0.00
10/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	608	1	608	1	0.00
10/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	726	1	726	1	0.00
10/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	665	1	665	1	0.00
10/05/2010	R201 On 03-February-11			Bond Future	8.24	101.9888	8.2350	101.9888	0.00
10/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	888	1	888	1	0.00
10/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	957	1	957	1	0.00
10/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	822	1	822	1	0.00
10/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1765	2	1765	2	0.00
10/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1568	2	1568	2	0.00
10/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1665	2	1665	2	0.00
10/05/2010	R203 On 06-May-10			Bond Future	8.64	99.1123	8.6350	99.1123	0.00
10/05/2010	R203 On 05-August-10			Bond Future	8.78	99.5711	8.7770	99.5711	3,317.00
10/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	2750	2	2750	2	0.00
10/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	370	1	370	1	0.00
10/05/2010	R203 On 04-November-10			Bond Future	8.83	97.2602	8.8310	97.2602	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	2909	2	2909	2	0.00
10/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	3080	2	3080	2	0.00
10/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2744	2	2744	2	0.00
10/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	933	1	933	1	0.00
10/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	786	1	786	1	0.00
10/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	856	1	856	1	0.00
10/05/2010	R203 On 03-February-11			Bond Future	8.89	99.1132	8.8910	99.1132	0.00
10/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1240	1	1240	1	0.00
10/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1153	1	1153	1	0.00
10/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1332	1	1332	1	0.00
10/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2992	4	2992	4	0.00
10/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	3306	4	3306	4	0.00
10/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	3146	4	3146	4	0.00
10/05/2010	R204 On 06-May-10			Bond Future	8.72	98.6640	8.7150	98.6640	0.00
10/05/2010	R204 On 05-August-10			Bond Future	8.85	95.0192	8.8530	95.0192	2,664.00
10/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	2673	2	2673	2	0.00
10/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	469	1	469	1	780.00
10/05/2010	R204 On 04-November-10			Bond Future	8.90	96.7953	8.9020	96.7953	0.00
10/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	3031	2	3031	2	0.00
10/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	2856	2	2856	2	0.00
10/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	3210	3	3210	3	0.00
10/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	1051	1	1051	1	0.00
10/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	1233	2	1233	2	0.00
10/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	1139	2	1139	2	0.00
10/05/2010	R204 On 03-February-11			Bond Future	8.95	94.5981	8.9540	94.5981	0.00
10/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1268	1	1268	1	0.00
10/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1365	1	1365	1	0.00
10/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1177	1	1177	1	0.00
10/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3935	5	3935	5	0.00
10/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3568	4	3568	4	0.00
10/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3748	5	3748	5	0.00
10/05/2010	R206 On 06-May-10			Bond Future	8.01	100.7542	8.0050	100.7542	0.00
10/05/2010	R206 On 05-August-10			Bond Future	8.17	97.9399	8.1700	97.9399	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2408	2	2408	2	0.00
10/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	35	0	35	0	0.00
10/05/2010	R206 On 04-November-10			Bond Future	8.21	99.7743	8.2090	99.7743	0.00
10/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1301	1	1301	1	0.00
10/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1390	1	1390	1	0.00
10/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1215	1	1215	1	0.00
10/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	562	1	562	1	0.00
10/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	468	1	468	1	0.00
10/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	513	1	513	1	0.00
10/05/2010	R206 On 03-February-11			Bond Future	8.26	97.8965	8.2580	97.8965	0.00
10/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	643	0	643	0	0.00
10/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	595	0	595	0	0.00
10/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	694	0	694	0	0.00
10/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1222	2	1222	2	0.00
10/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1378	2	1378	2	0.00
10/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1298	2	1298	2	0.00
10/05/2010	R207 On 06-May-10			Bond Future	8.79	92.1585	8.7850	92.1585	0.00
10/05/2010	R207 On 05-August-10			Bond Future	8.90	88.9959	8.8990	88.9959	872.00
10/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	3732	3	3732	3	0.00
10/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	2623	2	2623	2	0.00
10/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	214	0	214	0	250.00
10/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	595	1	595	1	100.00
10/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	4125	5	4125	5	150.00
10/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	296	1	296	1	150.00
10/05/2010	R207 On 04-November-10			Bond Future	8.94	90.6586	8.9430	90.6586	0.00
10/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3005	2	3005	2	0.00
10/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	2828	2	2828	2	0.00
10/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3189	2	3189	2	0.00
10/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	1165	2	1165	2	0.00
10/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1365	2	1365	2	0.00
10/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1261	2	1261	2	0.00
10/05/2010	R207 On 03-February-11			Bond Future	8.99	88.7435	8.9900	88.7435	0.00
10/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	1859	1	1859	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	1982	2	1982	2	0.00
10/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1741	1	1741	1	0.00
10/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3395	4	3395	4	0.00
10/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	3061	4	3061	4	0.00
10/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	3225	4	3225	4	0.00
10/05/2010	R208 On 06-May-10			Bond Future	8.88	85.9404	8.8750	85.9404	0.00
10/05/2010	R208 On 05-August-10			Bond Future	8.97	86.2759	8.9720	86.2759	6,287.00
10/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	3542	3	3542	3	0.00
10/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	409	1	409	1	0.00
10/05/2010	R208 On 04-November-10			Bond Future	9.02	84.4872	9.0180	84.4872	0.00
10/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	2822	2	2822	2	0.00
10/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	3005	2	3005	2	0.00
10/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	2646	2	2646	2	0.00
10/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1566	2	1566	2	0.00
10/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1340	2	1340	2	0.00
10/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1449	2	1449	2	0.00
10/05/2010	R208 On 03-February-11			Bond Future	9.07	86.0984	9.0650	86.0984	0.00
10/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	1780	1	1780	1	0.00
10/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1665	1	1665	1	0.00
10/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	1901	1	1901	1	0.00
10/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	3478	4	3478	4	0.00
10/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3847	5	3847	5	0.00
10/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3659	4	3659	4	0.00
10/05/2010	R209 On 06-May-10			Bond Future	8.92	73.6401	8.9200	73.6401	0.00
10/05/2010	R209 On 05-August-10			Bond Future	8.95	73.9564	8.9490	73.9564	1,821.00
10/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1206	1	1206	1	0.00
10/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	2778	4	2778	4	0.00
10/05/2010	R209 On 04-November-10			Bond Future	8.98	72.1901	8.9780	72.1901	0.00
10/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	2746	2	2746	2	0.00
10/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	2946	2	2946	2	0.00
10/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2554	2	2554	2	0.00
10/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2771	4	2771	4	0.00
10/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2394	3	2394	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2577	3	2577	3	0.00
10/05/2010	R209 On 03-February-11			Bond Future	9.01	73.5636	9.0090	73.5636	0.00
10/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3495	3	3495	3	0.00
10/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3690	3	3690	3	0.00
10/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3307	3	3307	3	0.00
10/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3762	5	3762	5	0.00
10/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	3377	4	3377	4	0.00
10/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3564	4	3564	4	0.00
10/05/2010	TRT1 On 05-August-10			Index Future	314.81	311.2660	314.8060	311.2660	100.00
10/05/2010	TRT1 On 04-November-10			Index Future	320.08	316.4760	320.0750	316.4760	0.00
11/05/2010	AL7T On 05-August-10			Index Future	344.62	343.9290	344.6230	343.9290	58.00
11/05/2010	ALBI On 05-August-10			Index Future	317.81	317.3070	317.8090	317.3070	1,212.00
11/05/2010	ALBI On 04-November-10			Index Future	323.13	322.5820	323.1290	322.5820	0.00
11/05/2010	CRD1 On 05-August-10			Index Future	139.83	139.7310	139.8250	139.7310	2.00
11/05/2010	CRD1 On 04-November-10			Index Future	142.17	142.0700	142.1650	142.0700	0.00
11/05/2010	GOVI On 05-August-10			GOVI	319.14	318.6590	319.1420	318.6590	321.00
11/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	60511	6	60511	6	0.00
11/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	25091	3	25091	3	0.00
11/05/2010	GOVI On 04-November-10			GOVI	324.48	323.9920	324.4840	323.9920	0.00
11/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
11/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
11/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
11/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	45060	5	45060	5	0.00
11/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	45260	5	45260	5	0.00
11/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	45160	5	45160	5	0.00
11/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/05/2010	ILBI On 05-August-10			Index Future	378.28	377.8950	378.2840	377.8950	500.00
11/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
11/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.61	93.3950	6.6060	93.3950	0.00
11/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.58	93.4240	6.5760	93.4240	0.00
11/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4590	6.5380	93.4590	1,000.00
11/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.51	93.4790	6.5110	93.4790	1,000.00
11/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.51	93.4790	6.5110	93.4790	1,000.00
11/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.51	93.4780	6.5120	93.4780	0.00
11/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.52	93.4680	6.5170	93.4680	0.00
11/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.75	93.2320	6.7540	93.2320	5,500.00
11/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.09	92.8940	7.0920	92.8940	4,500.00
11/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.46	92.5250	7.4610	92.5250	3,500.00
11/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.77	92.2180	7.7660	92.2180	5,000.00
11/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.93	92.0580	7.9320	92.0580	0.00
11/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
11/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
11/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/05/2010	JN10 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
11/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/05/2010	OTH1 On 05-August-10			Index Future	310.16	309.5410	310.1560	309.5410	3.00
11/05/2010	OTH1 On 04-November-10			Index Future	315.35	314.7220	315.3470	314.7220	0.00
11/05/2010	R155 On 06-May-10			Bond Future	7.12	109.6983	7.1150	109.6983	0.00
11/05/2010	R157 On 06-May-10			Bond Future	8.05	125.3095	8.0500	125.3095	0.00
11/05/2010	R157 On 05-August-10			Bond Future	8.17	127.2407	8.1710	127.2407	5,757.00
11/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	2847	3	2847	3	0.00
11/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	1937	2	1937	2	0.00
11/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1189	1	1189	1	500.00
11/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	3858	4	3858	4	0.00
11/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	77	0	77	0	0.00
11/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	822	1	822	1	0.00
11/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	418	0	418	0	500.00
11/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	190	0	190	0	0.00
11/05/2010	R157 On 04-November-10			Bond Future	8.26	122.7941	8.2610	122.7941	0.00
11/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	1973	2	1973	2	0.00
11/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2114	2	2114	2	0.00
11/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	1839	2	1839	2	0.00
11/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	1005	1	1005	1	0.00
11/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	842	1	842	1	0.00
11/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	920	1	920	1	0.00
11/05/2010	R157 On 03-February-11			Bond Future	8.32	125.1199	8.3230	125.1199	0.00
11/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	964	1	964	1	0.00
11/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1039	1	1039	1	0.00
11/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	892	1	892	1	0.00
11/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2904	3	2904	3	0.00
11/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2622	2	2622	2	0.00
11/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2761	3	2761	3	0.00
11/05/2010	R186 On 06-May-10			Bond Future	8.97	116.9369	8.9700	116.9369	0.00
11/05/2010	R186 On 05-August-10			Bond Future	9.00	113.8257	9.0040	113.8257	20,528.00
11/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	3493	3	3493	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
11/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1187	1	1187	1	1,300.00
11/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	8829	9	8829	9	0.00
11/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	6915	7	6915	7	0.00
11/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	303	0	303	0	1,300.00
11/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	132	0	132	0	3,000.00
11/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	3579	4	3579	4	0.00
11/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	1246	1	1246	1	0.00
11/05/2010	R186 On 04-November-10			Bond Future	9.07	115.9517	9.0680	115.9517	0.00
11/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	4131	4	4131	4	0.00
11/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	4396	4	4396	4	0.00
11/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	3874	4	3874	4	0.00
11/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	1963	2	1963	2	9,800.00
11/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2678	3	2678	3	0.00
11/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	4923	5	4923	5	0.00
11/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	2307	2	2307	2	0.00
11/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2488	3	2488	3	0.00
11/05/2010	R186 On 03-February-11			Bond Future	9.12	112.8639	9.1160	112.8639	0.00
11/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	3469	3	3469	3	0.00
11/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	3262	3	3262	3	0.00
11/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	3684	4	3684	4	0.00
11/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	4281	4	4281	4	0.00
11/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	4772	5	4772	5	0.00
11/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	4521	5	4521	5	0.00
11/05/2010	R201 On 06-May-10			Bond Future	8.03	106.0624	8.0300	106.0624	0.00
11/05/2010	R201 On 05-August-10			Bond Future	8.15	103.3306	8.1480	103.3306	1,174.00
11/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3107	3	3107	3	0.00
11/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	47	0	47	0	0.00
11/05/2010	R201 On 04-November-10			Bond Future	8.24	105.2647	8.2400	105.2647	0.00
11/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1616	2	1616	2	0.00
11/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1509	2	1509	2	0.00
11/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1727	2	1727	2	0.00
11/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	658	1	658	1	0.00
11/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	784	1	784	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	719	1	719	1	0.00
11/05/2010	R201 On 03-February-11			Bond Future	8.30	102.8364	8.3000	102.8364	0.00
11/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	801	1	801	1	0.00
11/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	866	1	866	1	0.00
11/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	740	1	740	1	0.00
11/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1896	2	1896	2	0.00
11/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1690	2	1690	2	0.00
11/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1791	2	1791	2	0.00
11/05/2010	R203 On 06-May-10			Bond Future	8.64	99.1123	8.6350	99.1123	0.00
11/05/2010	R203 On 05-August-10			Bond Future	8.77	100.5865	8.7650	100.5865	3,317.00
11/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	2794	3	2794	3	0.00
11/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	353	0	353	0	0.00
11/05/2010	R203 On 04-November-10			Bond Future	8.86	98.2960	8.8580	98.2960	0.00
11/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	2813	3	2813	3	0.00
11/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	2981	3	2981	3	0.00
11/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2650	3	2650	3	0.00
11/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	973	1	973	1	0.00
11/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	821	1	821	1	0.00
11/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	894	1	894	1	0.00
11/05/2010	R203 On 03-February-11			Bond Future	8.93	100.1653	8.9300	100.1653	0.00
11/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1169	1	1169	1	0.00
11/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1086	1	1086	1	0.00
11/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1257	1	1257	1	0.00
11/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	3104	3	3104	3	0.00
11/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	3426	3	3426	3	0.00
11/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	3262	3	3262	3	0.00
11/05/2010	R204 On 06-May-10			Bond Future	8.72	98.6640	8.7150	98.6640	0.00
11/05/2010	R204 On 05-August-10			Bond Future	8.82	96.1323	8.8210	96.1323	2,664.00
11/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	2806	3	2806	3	0.00
11/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	421	0	421	0	780.00
11/05/2010	R204 On 04-November-10			Bond Future	8.90	97.9317	8.9030	97.9317	0.00
11/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	3022	3	3022	3	0.00
11/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	2847	3	2847	3	0.00

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11/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	3201	3	3201	3	0.00
11/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	1047	1	1047	1	0.00
11/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	1230	1	1230	1	0.00
11/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	1136	1	1136	1	0.00
11/05/2010	R204 On 03-February-11			Bond Future	8.96	95.7549	8.9640	95.7549	0.00
11/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1246	1	1246	1	0.00
11/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1342	1	1342	1	0.00
11/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1155	1	1155	1	0.00
11/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3967	4	3967	4	0.00
11/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3598	4	3598	4	0.00
11/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3779	4	3779	4	0.00
11/05/2010	R206 On 06-May-10			Bond Future	8.01	100.7542	8.0050	100.7542	0.00
11/05/2010	R206 On 05-August-10			Bond Future	8.15	98.5730	8.1470	98.5730	0.00
11/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2470	2	2470	2	0.00
11/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	30	0	30	0	0.00
11/05/2010	R206 On 04-November-10			Bond Future	8.26	100.4163	8.2560	100.4163	0.00
11/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1217	1	1217	1	0.00
11/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1304	1	1304	1	0.00
11/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1134	1	1134	1	0.00
11/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	609	1	609	1	0.00
11/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	510	0	510	0	0.00
11/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	557	1	557	1	0.00
11/05/2010	R206 On 03-February-11			Bond Future	8.33	98.5488	8.3290	98.5488	0.00
11/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	574	1	574	1	0.00
11/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	529	1	529	1	0.00
11/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	621	1	621	1	0.00
11/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1328	1	1328	1	0.00
11/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1491	1	1491	1	0.00
11/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1409	1	1409	1	0.00
11/05/2010	R207 On 06-May-10			Bond Future	8.79	92.1585	8.7850	92.1585	0.00
11/05/2010	R207 On 05-August-10			Bond Future	8.86	90.1471	8.8560	90.1471	872.00
11/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	3942	4	3942	4	0.00
11/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	245	0	245	0	250.00

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11/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	2803	3	2803	3	0.00
11/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	523	1	523	1	100.00
11/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	3904	4	3904	4	0.00
11/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	254	0	254	0	150.00
11/05/2010	R207 On 04-November-10			Bond Future	8.93	91.8337	8.9290	91.8337	0.00
11/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3052	3	3052	3	0.00
11/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	2873	3	2873	3	0.00
11/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3237	3	3237	3	0.00
11/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	1133	1	1133	1	0.00
11/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1330	1	1330	1	0.00
11/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1228	1	1228	1	0.00
11/05/2010	R207 On 03-February-11			Bond Future	8.99	89.9394	8.9850	89.9394	0.00
11/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	1867	2	1867	2	0.00
11/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	1990	2	1990	2	0.00
11/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1748	2	1748	2	0.00
11/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3374	3	3374	3	0.00
11/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	3041	3	3041	3	0.00
11/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	3205	3	3205	3	0.00
11/05/2010	R208 On 06-May-10			Bond Future	8.88	85.9404	8.8750	85.9404	0.00
11/05/2010	R208 On 05-August-10			Bond Future	8.94	87.4092	8.9400	87.4092	6,287.00
11/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	3695	4	3695	4	0.00
11/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	367	0	367	0	0.00
11/05/2010	R208 On 04-November-10			Bond Future	9.01	85.6374	9.0130	85.6374	0.00
11/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	2835	3	2835	3	0.00
11/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	3018	3	3018	3	0.00
11/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	2659	3	2659	3	0.00
11/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1549	2	1549	2	0.00
11/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1323	1	1323	1	0.00
11/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1432	1	1432	1	0.00
11/05/2010	R208 On 03-February-11			Bond Future	9.07	87.2698	9.0680	87.2698	0.00
11/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	1768	2	1768	2	0.00
11/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1653	2	1653	2	0.00
11/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	1889	2	1889	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	3484	3	3484	3	0.00
11/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3853	4	3853	4	0.00
11/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3665	4	3665	4	0.00
11/05/2010	R209 On 06-May-10			Bond Future	8.92	73.6401	8.9200	73.6401	0.00
11/05/2010	R209 On 05-August-10			Bond Future	8.92	75.2945	8.9170	75.2945	1,821.00
11/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1293	1	1293	1	0.00
11/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	2616	3	2616	3	0.00
11/05/2010	R209 On 04-November-10			Bond Future	8.97	73.5575	8.9650	73.5575	0.00
11/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	2792	3	2792	3	0.00
11/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	2994	3	2994	3	0.00
11/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2597	3	2597	3	0.00
11/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2713	3	2713	3	0.00
11/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2342	2	2342	2	0.00
11/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2522	3	2522	3	0.00
11/05/2010	R209 On 03-February-11			Bond Future	9.00	74.9521	9.0000	74.9521	0.00
11/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3524	3	3524	3	0.00
11/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3720	4	3720	4	0.00
11/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3335	3	3335	3	0.00
11/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3721	4	3721	4	0.00
11/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	3338	3	3338	3	0.00
11/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3524	4	3524	4	0.00
11/05/2010	TRT1 On 05-August-10			Index Future	315.29	314.8060	315.2860	314.8060	100.00
11/05/2010	TRT1 On 04-November-10			Index Future	320.56	320.0750	320.5630	320.0750	0.00
12/05/2010	AL7T On 05-August-10			Index Future	346.14	344.6230	346.1370	344.6230	58.00
12/05/2010	ALBI On 05-August-10			Index Future	319.09	317.8090	319.0900	317.8090	1,212.00
12/05/2010	ALBI On 04-November-10			Index Future	324.43	323.1290	324.4310	323.1290	0.00
12/05/2010	CRD1 On 05-August-10			Index Future	140.19	139.8250	140.1870	139.8250	2.00
12/05/2010	CRD1 On 04-November-10			Index Future	142.53	142.1650	142.5330	142.1650	0.00
12/05/2010	GOVI On 05-August-10			GOVI	320.41	319.1420	320.4060	319.1420	321.00
12/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	68714	6	68714	6	0.00
12/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	20654	3	20654	3	0.00
12/05/2010	GOVI On 04-November-10			GOVI	325.77	324.4840	325.7690	324.4840	0.00
12/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
12/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
12/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	32210	5	32210	5	0.00
12/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	32410	5	32410	5	0.00
12/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	32310	5	32310	5	0.00
12/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/05/2010	ILBI On 05-August-10			Index Future	378.53	378.2840	378.5290	378.2840	500.00
12/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
12/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.60	93.3940	6.6030	93.3940	0.00
12/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.56	93.4240	6.5590	93.4240	0.00
12/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.52	93.4620	6.5190	93.4620	1,000.00
12/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.49	93.4890	6.4910	93.4890	1,000.00
12/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.49	93.4890	6.4910	93.4890	1,000.00
12/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.49	93.4880	6.4920	93.4880	0.00
12/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.50	93.4830	6.4970	93.4830	0.00
12/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.73	93.2460	6.7260	93.2460	5,500.00
12/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.07	92.9080	7.0680	92.9080	4,500.00
12/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.43	92.5390	7.4340	92.5390	3,500.00
12/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.74	92.2340	7.7410	92.2340	5,000.00
12/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.91	92.0680	7.9110	92.0680	0.00
12/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
12/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
12/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/05/2010	OTH1 On 05-August-10			Index Future	311.53	310.1560	311.5320	310.1560	3.00
12/05/2010	OTH1 On 04-November-10			Index Future	316.75	315.3470	316.7460	315.3470	0.00
12/05/2010	R157 On 05-August-10			Bond Future	8.08	127.2965	8.0830	127.2965	5,757.00
12/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	3203	3	3203	3	0.00
12/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	2244	2	2244	2	0.00
12/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1427	1	1427	1	500.00
12/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	4244	4	4244	4	0.00
12/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	52	0	52	0	0.00
12/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	650	1	650	1	0.00
12/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	315	0	315	0	500.00
12/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	135	0	135	0	0.00
12/05/2010	R157 On 04-November-10			Bond Future	8.17	122.6078	8.1670	122.6078	0.00
12/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	2240	2	2240	2	0.00
12/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	2095	2	2095	2	0.00
12/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2390	2	2390	2	0.00
12/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	701	1	701	1	0.00
12/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	844	1	844	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	770	1	770	1	0.00
12/05/2010	R157 On 03-February-11			Bond Future	8.22	124.8671	8.2230	124.8671	0.00
12/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1114	1	1114	1	0.00
12/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1197	1	1197	1	0.00
12/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	1034	1	1034	1	0.00
12/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2624	3	2624	3	0.00
12/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2358	3	2358	3	0.00
12/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2489	3	2489	3	0.00
12/05/2010	R186 On 05-August-10			Bond Future	8.93	114.1219	8.9300	114.1219	20,528.00
12/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	3957	3	3957	3	0.00
12/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1425	1	1425	1	1,300.00
12/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	9482	9	9482	9	0.00
12/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	7532	7	7532	7	0.00
12/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	231	0	231	0	1,300.00
12/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	95	0	95	0	3,000.00
12/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	3128	4	3128	4	0.00
12/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	1021	1	1021	1	0.00
12/05/2010	R186 On 04-November-10			Bond Future	8.99	116.0338	8.9910	116.0338	0.00
12/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	4553	4	4553	4	0.00
12/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	4833	4	4833	4	0.00
12/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	2228	2	2228	2	9,800.00
12/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	4281	4	4281	4	0.00
12/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2379	3	2379	3	0.00
12/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	4482	5	4482	5	0.00
12/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	2038	2	2038	2	0.00
12/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2203	2	2203	2	0.00
12/05/2010	R186 On 03-February-11			Bond Future	9.04	112.8819	9.0370	112.8819	0.00
12/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	3811	3	3811	3	0.00
12/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	3592	3	3592	3	0.00
12/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	4040	4	4040	4	0.00
12/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	3922	4	3922	4	0.00
12/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	4387	5	4387	5	0.00
12/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	4148	5	4148	5	0.00

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12/05/2010	R201 On 05-August-10			Bond Future	8.06	103.3745	8.0590	103.3745	1,174.00
12/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3417	3	3417	3	0.00
12/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	31	0	31	0	0.00
12/05/2010	R201 On 04-November-10			Bond Future	8.15	105.1049	8.1450	105.1049	0.00
12/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1829	2	1829	2	0.00
12/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1947	2	1947	2	0.00
12/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1715	2	1715	2	0.00
12/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	659	1	659	1	0.00
12/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	548	1	548	1	0.00
12/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	602	1	602	1	0.00
12/05/2010	R201 On 03-February-11			Bond Future	8.20	102.6229	8.1990	102.6229	0.00
12/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	932	1	932	1	0.00
12/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	1004	1	1004	1	0.00
12/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	864	1	864	1	0.00
12/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1688	2	1688	2	0.00
12/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1496	2	1496	2	0.00
12/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1590	2	1590	2	0.00
12/05/2010	R203 On 05-August-10			Bond Future	8.67	100.6479	8.6680	100.6479	3,317.00
12/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	3197	3	3197	3	0.00
12/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	258	0	258	0	0.00
12/05/2010	R203 On 04-November-10			Bond Future	8.76	98.1621	8.7560	98.1621	0.00
12/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	3166	3	3166	3	0.00
12/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2993	3	2993	3	0.00
12/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	3344	3	3344	3	0.00
12/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	676	1	676	1	0.00
12/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	809	1	809	1	0.00
12/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	740	1	740	1	0.00
12/05/2010	R203 On 03-February-11			Bond Future	8.82	99.9777	8.8230	99.9777	0.00
12/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1356	1	1356	1	0.00
12/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1264	1	1264	1	0.00
12/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1454	1	1454	1	0.00
12/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2785	3	2785	3	0.00
12/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	3089	3	3089	3	0.00

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12/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	2934	3	2934	3	0.00
12/05/2010	R204 On 05-August-10			Bond Future	8.73	96.3128	8.7340	96.3128	2,664.00
12/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	3195	3	3195	3	0.00
12/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	317	0	317	0	780.00
12/05/2010	R204 On 04-November-10			Bond Future	8.81	97.9262	8.8130	97.9262	0.00
12/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	3354	3	3354	3	0.00
12/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	3544	3	3544	3	0.00
12/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	3170	3	3170	3	0.00
12/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	1056	1	1056	1	0.00
12/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	893	1	893	1	0.00
12/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	971	1	971	1	0.00
12/05/2010	R204 On 03-February-11			Bond Future	8.87	95.7012	8.8710	95.7012	0.00
12/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1421	1	1421	1	0.00
12/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1525	1	1525	1	0.00
12/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1321	1	1321	1	0.00
12/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3632	4	3632	4	0.00
12/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3280	4	3280	4	0.00
12/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3453	4	3453	4	0.00
12/05/2010	R206 On 05-August-10			Bond Future	8.06	98.6398	8.0570	98.6398	0.00
12/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2721	2	2721	2	0.00
12/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	19	0	19	0	0.00
12/05/2010	R206 On 04-November-10			Bond Future	8.16	100.2886	8.1570	100.2886	0.00
12/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1390	1	1390	1	0.00
12/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1301	1	1301	1	0.00
12/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1483	1	1483	1	0.00
12/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	419	1	419	1	0.00
12/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	507	1	507	1	0.00
12/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	461	1	461	1	0.00
12/05/2010	R206 On 03-February-11			Bond Future	8.22	98.3695	8.2230	98.3695	0.00
12/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	676	1	676	1	0.00
12/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	625	1	625	1	0.00
12/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	728	1	728	1	0.00
12/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1167	1	1167	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1319	1	1319	1	0.00
12/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1243	1	1243	1	0.00
12/05/2010	R207 On 05-August-10			Bond Future	8.79	90.3997	8.7910	90.3997	872.00
12/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	4273	4	4273	4	0.00
12/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	3093	3	3093	3	0.00
12/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	301	0	301	0	250.00
12/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	429	1	429	1	100.00
12/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	3576	4	3576	4	0.00
12/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	201	0	201	0	150.00
12/05/2010	R207 On 04-November-10			Bond Future	8.86	91.9142	8.8620	91.9142	0.00
12/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3305	3	3305	3	0.00
12/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3497	3	3497	3	0.00
12/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	3117	3	3117	3	0.00
12/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1187	1	1187	1	0.00
12/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	1006	1	1006	1	0.00
12/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1094	1	1094	1	0.00
12/05/2010	R207 On 03-February-11			Bond Future	8.92	89.9676	8.9150	89.9676	0.00
12/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	2036	2	2036	2	0.00
12/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	2167	2	2167	2	0.00
12/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1911	2	1911	2	0.00
12/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3141	3	3141	3	0.00
12/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	2822	3	2822	3	0.00
12/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	2978	3	2978	3	0.00
12/05/2010	R208 On 05-August-10			Bond Future	8.85	87.6041	8.8450	87.6041	6,287.00
12/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	4180	4	4180	4	0.00
12/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	270	0	270	0	0.00
12/05/2010	R208 On 04-November-10			Bond Future	8.91	85.6673	8.9140	85.6673	0.00
12/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	3211	3	3211	3	0.00
12/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	3021	3	3021	3	0.00
12/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	3406	3	3406	3	0.00
12/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1116	1	1116	1	0.00
12/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1316	2	1316	2	0.00
12/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1213	1	1213	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2010	R208 On 03-February-11			Bond Future	8.97	87.2522	8.9650	87.2522	0.00
12/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	2018	2	2018	2	0.00
12/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1892	2	1892	2	0.00
12/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	2149	2	2149	2	0.00
12/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	3135	3	3135	3	0.00
12/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3483	4	3483	4	0.00
12/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3306	4	3306	4	0.00
12/05/2010	R209 On 05-August-10			Bond Future	8.86	75.5436	8.8640	75.5436	1,821.00
12/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1457	1	1457	1	0.00
12/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	2364	3	2364	3	0.00
12/05/2010	R209 On 04-November-10			Bond Future	8.91	73.6579	8.9110	73.6579	0.00
12/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	3013	3	3013	3	0.00
12/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	3226	3	3226	3	0.00
12/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2810	3	2810	3	0.00
12/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2507	3	2507	3	0.00
12/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2154	2	2154	2	0.00
12/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2324	3	2324	3	0.00
12/05/2010	R209 On 03-February-11			Bond Future	8.95	75.0212	8.9450	75.0212	0.00
12/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3744	4	3744	4	0.00
12/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3947	4	3947	4	0.00
12/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3547	3	3547	3	0.00
12/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3508	4	3508	4	0.00
12/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	3140	3	3140	3	0.00
12/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3320	4	3320	4	0.00
12/05/2010	TRT1 On 05-August-10			Index Future	316.54	315.2860	316.5350	315.2860	100.00
12/05/2010	TRT1 On 04-November-10			Index Future	321.83	320.5630	321.8340	320.5630	0.00
13/05/2010	AL7T On 05-August-10			Index Future	348.07	346.1370	348.0650	346.1370	58.00
13/05/2010	ALBI On 05-August-10			Index Future	320.90	319.0900	320.8950	319.0900	1,212.00
13/05/2010	ALBI On 04-November-10			Index Future	326.27	324.4310	326.2670	324.4310	0.00
13/05/2010	CRD1 On 05-August-10			Index Future	140.66	140.1870	140.6630	140.1870	2.00
13/05/2010	CRD1 On 04-November-10			Index Future	143.02	142.5330	143.0180	142.5330	0.00
13/05/2010	GOVI On 05-August-10			GOVI	322.17	320.4060	322.1660	320.4060	321.00
13/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	81168	7	81168	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	15508	2	15508	2	0.00
13/05/2010	GOVI On 04-November-10			GOVI	327.56	325.7690	327.5590	325.7690	0.00
13/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
13/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
13/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
13/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	14310	3	14310	3	0.00
13/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	14510	3	14510	3	0.00
13/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	14410	3	14410	3	0.00
13/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/05/2010	ILBI On 05-August-10			Index Future	380.84	378.5290	380.8430	378.5290	500.00
13/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
13/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.59	93.3970	6.5900	93.3970	0.00
13/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.61	93.4410	6.6090	93.4410	0.00
13/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.57	93.4810	6.5680	93.4810	1,000.00
13/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.53	93.5090	6.5310	93.5090	1,000.00
13/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.53	93.5090	6.5310	93.5090	1,000.00
13/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.53	93.5080	6.5320	93.5080	0.00
13/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.54	93.5030	6.5370	93.5030	0.00
13/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.75	93.2740	6.7470	93.2740	5,500.00
13/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.05	92.9320	7.0510	92.9320	4,500.00
13/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.42	92.5660	7.4180	92.5660	3,500.00
13/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.73	92.2590	7.7310	92.2590	5,000.00
13/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.90	92.0890	7.9010	92.0890	0.00
13/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
13/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
13/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/05/2010	JN02 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
13/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
13/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
13/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
13/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
13/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
13/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
13/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/05/2010	OTH1 On 05-August-10			Index Future	313.61	311.5320	313.6050	311.5320	3.00
13/05/2010	OTH1 On 04-November-10			Index Future	318.85	316.7460	318.8540	316.7460	0.00
13/05/2010	R157 On 05-August-10			Bond Future	7.99	127.7070	7.9870	127.7070	5,757.00
13/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	3608	3	3608	3	0.00
13/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	2604	2	2604	2	0.00
13/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1719	1	1719	1	500.00
13/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	4674	4	4674	4	0.00
13/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	32	0	32	0	0.00
13/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	492	1	492	1	0.00
13/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	225	0	225	0	500.00
13/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	91	0	91	0	0.00
13/05/2010	R157 On 04-November-10			Bond Future	8.06	123.0252	8.0640	123.0252	0.00
13/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	2555	2	2555	2	0.00
13/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2715	2	2715	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	2400	2	2400	2	0.00
13/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	690	1	690	1	0.00
13/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	566	1	566	1	0.00
13/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	625	1	625	1	0.00
13/05/2010	R157 On 03-February-11			Bond Future	8.11	125.2889	8.1130	125.2889	0.00
13/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1298	1	1298	1	0.00
13/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1390	1	1390	1	0.00
13/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	1209	1	1209	1	0.00
13/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2333	3	2333	3	0.00
13/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2085	2	2085	2	0.00
13/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2207	2	2207	2	0.00
13/05/2010	R186 On 05-August-10			Bond Future	8.83	114.8112	8.8260	114.8112	20,528.00
13/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	4673	4	4673	4	0.00
13/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1825	1	1825	1	1,300.00
13/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	10426	9	10426	9	0.00
13/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	8434	8	8434	8	0.00
13/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	153	0	153	0	1,300.00
13/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	60	0	60	0	3,000.00
13/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	2549	3	2549	3	0.00
13/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	757	1	757	1	0.00
13/05/2010	R186 On 04-November-10			Bond Future	8.88	116.7401	8.8840	116.7401	0.00
13/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	5189	5	5189	5	0.00
13/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	5490	5	5490	5	0.00
13/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	4897	4	4897	4	0.00
13/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	2643	2	2643	2	9,800.00
13/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2003	2	2003	2	0.00
13/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	3904	4	3904	4	0.00
13/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	1703	2	1703	2	0.00
13/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	1847	2	1847	2	0.00
13/05/2010	R186 On 03-February-11			Bond Future	8.93	113.5968	8.9270	113.5968	0.00
13/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	4331	4	4331	4	0.00
13/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	4094	4	4094	4	0.00
13/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	4579	4	4579	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	3454	4	3454	4	0.00
13/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	3882	4	3882	4	0.00
13/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	3661	4	3661	4	0.00
13/05/2010	R201 On 05-August-10			Bond Future	7.96	103.7009	7.9630	103.7009	1,174.00
13/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3758	3	3758	3	0.00
13/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	18	0	18	0	0.00
13/05/2010	R201 On 04-November-10			Bond Future	8.04	105.4352	8.0410	105.4352	0.00
13/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	2080	2	2080	2	0.00
13/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1958	2	1958	2	0.00
13/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	2206	2	2206	2	0.00
13/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	444	1	444	1	0.00
13/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	539	1	539	1	0.00
13/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	489	1	489	1	0.00
13/05/2010	R201 On 03-February-11			Bond Future	8.09	102.9549	8.0870	102.9549	0.00
13/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	1094	1	1094	1	0.00
13/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	1174	1	1174	1	0.00
13/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	1018	1	1018	1	0.00
13/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1473	2	1473	2	0.00
13/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1297	1	1297	1	0.00
13/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1382	2	1382	2	0.00
13/05/2010	R203 On 05-August-10			Bond Future	8.57	101.1456	8.5730	101.1456	3,317.00
13/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	3615	3	3615	3	0.00
13/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	185	0	185	0	0.00
13/05/2010	R203 On 04-November-10			Bond Future	8.66	98.6694	8.6560	98.6694	0.00
13/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	3535	3	3535	3	0.00
13/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	3721	3	3721	3	0.00
13/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	3352	3	3352	3	0.00
13/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	667	1	667	1	0.00
13/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	553	1	553	1	0.00
13/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	608	1	608	1	0.00
13/05/2010	R203 On 03-February-11			Bond Future	8.72	100.4934	8.7190	100.4934	0.00
13/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1558	1	1558	1	0.00
13/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1457	1	1457	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1666	1	1666	1	0.00
13/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2493	3	2493	3	0.00
13/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	2777	3	2777	3	0.00
13/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	2631	3	2631	3	0.00
13/05/2010	R204 On 05-August-10			Bond Future	8.64	96.8060	8.6400	96.8060	2,664.00
13/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	3643	3	3643	3	0.00
13/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	229	0	229	0	780.00
13/05/2010	R204 On 04-November-10			Bond Future	8.71	98.4234	8.7140	98.4234	0.00
13/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	3744	3	3744	3	0.00
13/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	3549	3	3549	3	0.00
13/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	3944	4	3944	4	0.00
13/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	742	1	742	1	0.00
13/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	884	1	884	1	0.00
13/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	810	1	810	1	0.00
13/05/2010	R204 On 03-February-11			Bond Future	8.77	96.2022	8.7680	96.2022	0.00
13/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1635	1	1635	1	0.00
13/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1751	2	1751	2	0.00
13/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1526	1	1526	1	0.00
13/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3278	4	3278	4	0.00
13/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	2948	3	2948	3	0.00
13/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3109	3	3109	3	0.00
13/05/2010	R206 On 05-August-10			Bond Future	7.96	98.9017	7.9590	98.9017	0.00
13/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2999	3	2999	3	0.00
13/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	11	0	11	0	0.00
13/05/2010	R206 On 04-November-10			Bond Future	8.05	100.5579	8.0500	100.5579	0.00
13/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1592	1	1592	1	0.00
13/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1691	1	1691	1	0.00
13/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1496	1	1496	1	0.00
13/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	409	1	409	1	0.00
13/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	335	0	335	0	0.00
13/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	371	0	371	0	0.00
13/05/2010	R206 On 03-February-11			Bond Future	8.11	98.6374	8.1060	98.6374	0.00
13/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	802	1	802	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	746	1	746	1	0.00
13/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	862	1	862	1	0.00
13/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1004	1	1004	1	0.00
13/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1143	1	1143	1	0.00
13/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1072	1	1072	1	0.00
13/05/2010	R207 On 05-August-10			Bond Future	8.70	90.7832	8.6970	90.7832	872.00
13/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	4772	4	4772	4	0.00
13/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	403	0	403	0	250.00
13/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	3539	3	3539	3	0.00
13/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	317	0	317	0	100.00
13/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	3120	4	3120	4	0.00
13/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	142	0	142	0	150.00
13/05/2010	R207 On 04-November-10			Bond Future	8.76	92.3012	8.7640	92.3012	0.00
13/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3698	3	3698	3	0.00
13/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	3500	3	3500	3	0.00
13/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3902	3	3902	3	0.00
13/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	841	1	841	1	0.00
13/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1000	1	1000	1	0.00
13/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	917	1	917	1	0.00
13/05/2010	R207 On 03-February-11			Bond Future	8.81	90.3635	8.8130	90.3635	0.00
13/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	2306	2	2306	2	0.00
13/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	2448	2	2448	2	0.00
13/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	2170	2	2170	2	0.00
13/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	2819	3	2819	3	0.00
13/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	2522	3	2522	3	0.00
13/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	2667	3	2667	3	0.00
13/05/2010	R208 On 05-August-10			Bond Future	8.75	88.1862	8.7510	88.1862	6,287.00
13/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	4686	4	4686	4	0.00
13/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	195	0	195	0	0.00
13/05/2010	R208 On 04-November-10			Bond Future	8.82	86.2625	8.8170	86.2625	0.00
13/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	3607	3	3607	3	0.00
13/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	3814	3	3814	3	0.00
13/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	3405	3	3405	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
13/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1112	1	1112	1	0.00
13/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	935	1	935	1	0.00
13/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1020	1	1020	1	0.00
13/05/2010	R208 On 03-February-11			Bond Future	8.87	87.8606	8.8650	87.8606	0.00
13/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	2284	2	2284	2	0.00
13/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	2147	2	2147	2	0.00
13/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	2427	2	2427	2	0.00
13/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	2817	3	2817	3	0.00
13/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3142	3	3142	3	0.00
13/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	2976	3	2976	3	0.00
13/05/2010	R209 On 05-August-10			Bond Future	8.76	75.9593	8.7610	75.9593	1,821.00
13/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1830	1	1830	1	0.00
13/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	1918	2	1918	2	0.00
13/05/2010	R209 On 04-November-10			Bond Future	8.81	74.0774	8.8050	74.0774	0.00
13/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	3493	3	3493	3	0.00
13/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	3724	3	3724	3	0.00
13/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	3270	3	3270	3	0.00
13/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2132	3	2132	3	0.00
13/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	1817	2	1817	2	0.00
13/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	1969	2	1969	2	0.00
13/05/2010	R209 On 03-February-11			Bond Future	8.84	75.4454	8.8360	75.4454	0.00
13/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	4216	4	4216	4	0.00
13/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	4434	4	4434	4	0.00
13/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	4005	4	4005	4	0.00
13/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3113	4	3113	4	0.00
13/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	2775	3	2775	3	0.00
13/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	2939	3	2939	3	0.00
13/05/2010	TRT1 On 05-August-10			Index Future	318.28	316.5350	318.2790	316.5350	100.00
13/05/2010	TRT1 On 04-November-10			Index Future	323.61	321.8340	323.6060	321.8340	0.00
14/05/2010	AL7T On 05-August-10			Index Future	346.80	348.0650	346.8020	348.0650	58.00
14/05/2010	ALBI On 05-August-10			Index Future	319.80	320.8950	319.8000	320.8950	1,212.00
14/05/2010	ALBI On 04-November-10			Index Future	325.15	326.2670	325.1530	326.2670	0.00
14/05/2010	CRD1 On 05-August-10			Index Future	140.29	140.6630	140.2860	140.6630	2.00

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14/05/2010	CRD1 On 04-November-10			Index Future	142.64	143.0180	142.6350	143.0180	0.00
14/05/2010	GOVI On 05-August-10			GOVI	321.09	322.1660	321.0910	322.1660	322.00
14/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	73104	8	73104	8	0.00
14/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	18194	2	18194	2	0.00
14/05/2010	GOVI On 04-November-10			GOVI	326.47	327.5590	326.4660	327.5590	0.00
14/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
14/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
14/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
14/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	25240	1	25240	1	0.00
14/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	25440	1	25440	1	0.00
14/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	25340	1	25340	1	0.00
14/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/05/2010	ILBI On 05-August-10			Index Future	379.64	380.8430	379.6350	380.8430	500.00
14/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
14/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.60	93.4100	6.6000	93.4100	0.00
14/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.60	93.3910	6.5990	93.3910	0.00
14/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.56	93.4320	6.5580	93.4320	1,000.00
14/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.51	93.4690	6.5110	93.4690	1,000.00
14/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.51	93.4690	6.5110	93.4690	1,000.00
14/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.51	93.4680	6.5120	93.4680	0.00
14/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.52	93.4630	6.5150	93.4630	0.00
14/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.72	93.2530	6.7180	93.2530	5,500.00
14/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.00	92.9490	7.0040	92.9490	4,500.00
14/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.38	92.5820	7.3780	92.5820	3,500.00
14/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.69	92.2690	7.6890	92.2690	5,000.00
14/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.86	92.0990	7.8610	92.0990	0.00
14/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
14/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
14/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
14/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
14/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
14/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
14/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
14/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
14/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
14/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
14/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
14/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
14/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
14/05/2010	OTH1 On 05-August-10			Index Future	312.39	313.6050	312.3870	313.6050	3.00
14/05/2010	OTH1 On 04-November-10			Index Future	317.62	318.8540	317.6160	318.8540	0.00
14/05/2010	R157 On 05-August-10			Bond Future	8.05	128.1568	8.0500	128.1568	5,757.00
14/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	3336	4	3336	4	0.00
14/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	2358	3	2358	3	0.00
14/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	4388	5	4388	5	0.00
14/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1515	2	1515	2	500.00
14/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	42	0	42	0	0.00
14/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	583	0	583	0	0.00
14/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	274	0	274	0	500.00
14/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	114	0	114	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
14/05/2010	R157 On 04-November-10			Bond Future	8.13	123.4847	8.1320	123.4847	0.00
14/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	2339	3	2339	3	0.00
14/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	2190	2	2190	2	0.00
14/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2492	3	2492	3	0.00
14/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	647	1	647	1	0.00
14/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	783	1	783	1	0.00
14/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	713	1	713	1	0.00
14/05/2010	R157 On 03-February-11			Bond Future	8.19	125.7549	8.1850	125.7549	0.00
14/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1170	1	1170	1	0.00
14/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	1087	1	1087	1	0.00
14/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1256	1	1256	1	0.00
14/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2256	2	2256	2	0.00
14/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2516	2	2516	2	0.00
14/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2384	2	2384	2	0.00
14/05/2010	R186 On 05-August-10			Bond Future	8.89	115.7905	8.8870	115.7905	20,528.00
14/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	4228	5	4228	5	0.00
14/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	9865	10	9865	10	0.00
14/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1561	2	1561	2	1,300.00
14/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	7893	8	7893	8	0.00
14/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	188	0	188	0	1,300.00
14/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	2861	3	2861	3	0.00
14/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	75	0	75	0	3,000.00
14/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	888	1	888	1	0.00
14/05/2010	R186 On 04-November-10			Bond Future	8.95	117.7326	8.9470	117.7326	0.00
14/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	4795	5	4795	5	0.00
14/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	5083	5	5083	5	0.00
14/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	2378	3	2378	3	9,800.00
14/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	4513	5	4513	5	0.00
14/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2205	2	2205	2	0.00
14/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	4225	4	4225	4	0.00
14/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	1881	2	1881	2	0.00
14/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2039	2	2039	2	0.00
14/05/2010	R186 On 03-February-11			Bond Future	8.99	114.6035	8.9920	114.6035	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	4006	4	4006	4	0.00
14/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	4243	5	4243	5	0.00
14/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	3780	4	3780	4	0.00
14/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	4165	4	4165	4	0.00
14/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	3715	3	3715	3	0.00
14/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	3933	4	3933	4	0.00
14/05/2010	R201 On 05-August-10			Bond Future	8.03	104.0543	8.0250	104.0543	1,174.00
14/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3536	4	3536	4	0.00
14/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	25	0	25	0	0.00
14/05/2010	R201 On 04-November-10			Bond Future	8.11	105.7983	8.1090	105.7983	0.00
14/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1909	2	1909	2	0.00
14/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	2030	2	2030	2	0.00
14/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1792	2	1792	2	0.00
14/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	611	1	611	1	0.00
14/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	506	0	506	0	0.00
14/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	556	0	556	0	0.00
14/05/2010	R201 On 03-February-11			Bond Future	8.16	103.3247	8.1600	103.3247	0.00
14/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	983	1	983	1	0.00
14/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	912	1	912	1	0.00
14/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	1057	1	1057	1	0.00
14/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1421	1	1421	1	0.00
14/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1608	1	1608	1	0.00
14/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1513	1	1513	1	0.00
14/05/2010	R203 On 05-August-10			Bond Future	8.63	101.6362	8.6250	101.6362	3,317.00
14/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	3377	4	3377	4	0.00
14/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	216	0	216	0	0.00
14/05/2010	R203 On 04-November-10			Bond Future	8.71	99.1700	8.7100	99.1700	0.00
14/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	3327	4	3327	4	0.00
14/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	3149	3	3149	3	0.00
14/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	3509	4	3509	4	0.00
14/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	611	1	611	1	0.00
14/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	735	1	735	1	0.00
14/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	671	1	671	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
14/05/2010	R203 On 03-February-11			Bond Future	8.78	100.9979	8.7750	100.9979	0.00
14/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1441	2	1441	2	0.00
14/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1543	2	1543	2	0.00
14/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1345	1	1345	1	0.00
14/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	2937	3	2937	3	0.00
14/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2642	2	2642	2	0.00
14/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	2786	3	2786	3	0.00
14/05/2010	R204 On 05-August-10			Bond Future	8.69	97.3424	8.6910	97.3424	2,664.00
14/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	3390	4	3390	4	0.00
14/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	267	0	267	0	780.00
14/05/2010	R204 On 04-November-10			Bond Future	8.77	98.9741	8.7680	98.9741	0.00
14/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	3521	4	3521	4	0.00
14/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	3716	4	3716	4	0.00
14/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	3332	4	3332	4	0.00
14/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	968	1	968	1	0.00
14/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	815	1	815	1	0.00
14/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	888	1	888	1	0.00
14/05/2010	R204 On 03-February-11			Bond Future	8.82	96.7610	8.8240	96.7610	0.00
14/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1509	2	1509	2	0.00
14/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1406	2	1406	2	0.00
14/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1619	2	1619	2	0.00
14/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3120	3	3120	3	0.00
14/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3462	3	3462	3	0.00
14/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3287	3	3287	3	0.00
14/05/2010	R206 On 05-August-10			Bond Future	8.02	99.1878	8.0220	99.1878	0.00
14/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2819	3	2819	3	0.00
14/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	15	0	15	0	0.00
14/05/2010	R206 On 04-November-10			Bond Future	8.12	100.8500	8.1200	100.8500	0.00
14/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1455	2	1455	2	0.00
14/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1363	1	1363	1	0.00
14/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1550	2	1550	2	0.00
14/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	385	0	385	0	0.00
14/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	468	0	468	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
14/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	425	0	425	0	0.00
14/05/2010	R206 On 03-February-11			Bond Future	8.18	98.9342	8.1820	98.9342	0.00
14/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	715	1	715	1	0.00
14/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	771	1	771	1	0.00
14/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	663	1	663	1	0.00
14/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1253	1	1253	1	0.00
14/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1106	1	1106	1	0.00
14/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1178	1	1178	1	0.00
14/05/2010	R207 On 05-August-10			Bond Future	8.77	91.3416	8.7690	91.3416	872.00
14/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	4381	5	4381	5	0.00
14/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	314	0	314	0	250.00
14/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	3184	4	3184	4	0.00
14/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	390	0	390	0	100.00
14/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	3459	3	3459	3	0.00
14/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	179	0	179	0	150.00
14/05/2010	R207 On 04-November-10			Bond Future	8.84	92.8710	8.8390	92.8710	0.00
14/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3385	4	3385	4	0.00
14/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3581	4	3581	4	0.00
14/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	3195	4	3195	4	0.00
14/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1131	1	1131	1	0.00
14/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	956	1	956	1	0.00
14/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1040	1	1040	1	0.00
14/05/2010	R207 On 03-February-11			Bond Future	8.89	90.9443	8.8910	90.9443	0.00
14/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	2090	2	2090	2	0.00
14/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1961	2	1961	2	0.00
14/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	2223	2	2223	2	0.00
14/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	2742	3	2742	3	0.00
14/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3055	3	3055	3	0.00
14/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	2896	3	2896	3	0.00
14/05/2010	R208 On 05-August-10			Bond Future	8.81	88.7672	8.8120	88.7672	6,287.00
14/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	4348	5	4348	5	0.00
14/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	235	0	235	0	0.00
14/05/2010	R208 On 04-November-10			Bond Future	8.88	86.8510	8.8800	86.8510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	3338	4	3338	4	0.00
14/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	3144	3	3144	3	0.00
14/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	3538	4	3538	4	0.00
14/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1042	1	1042	1	0.00
14/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1234	1	1234	1	0.00
14/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1134	1	1134	1	0.00
14/05/2010	R208 On 03-February-11			Bond Future	8.93	88.4567	8.9310	88.4567	0.00
14/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	2098	2	2098	2	0.00
14/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	2233	2	2233	2	0.00
14/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1968	2	1968	2	0.00
14/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3357	3	3357	3	0.00
14/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	3017	3	3017	3	0.00
14/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3184	3	3184	3	0.00
14/05/2010	R209 On 05-August-10			Bond Future	8.81	76.7781	8.8120	76.7781	1,821.00
14/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1621	2	1621	2	0.00
14/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	2117	2	2117	2	0.00
14/05/2010	R209 On 04-November-10			Bond Future	8.86	74.9125	8.8570	74.9125	0.00
14/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	3240	3	3240	3	0.00
14/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	3463	4	3463	4	0.00
14/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	3027	3	3027	3	0.00
14/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2300	2	2300	2	0.00
14/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	1968	2	1968	2	0.00
14/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2127	2	2127	2	0.00
14/05/2010	R209 On 03-February-11			Bond Future	8.89	76.2982	8.8900	76.2982	0.00
14/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3967	4	3967	4	0.00
14/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	4178	4	4178	4	0.00
14/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3763	4	3763	4	0.00
14/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3296	3	3296	3	0.00
14/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	2943	3	2943	3	0.00
14/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3114	3	3114	3	0.00
14/05/2010	TRT1 On 05-August-10			Index Future	317.21	318.2790	317.2140	318.2790	100.00
14/05/2010	TRT1 On 04-November-10			Index Future	322.52	323.6060	322.5230	323.6060	0.00
17/05/2010	AL7T On 05-August-10			Index Future	346.06	346.8020	346.0550	346.8020	58.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	ALBI On 05-August-10			Index Future	318.52	319.8000	318.5240	319.8000	1,212.00
17/05/2010	ALBI On 04-November-10			Index Future	323.86	325.1530	323.8560	325.1530	0.00
17/05/2010	CRD1 On 05-August-10			Index Future	140.10	140.2860	140.0990	140.2860	2.00
17/05/2010	CRD1 On 04-November-10			Index Future	142.45	142.6350	142.4450	142.6350	0.00
17/05/2010	GOVI On 05-August-10			GOVI	319.89	321.0910	319.8890	321.0910	322.00
17/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	64107	7	64107	7	0.00
17/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	21217	2	21217	2	0.00
17/05/2010	GOVI On 04-November-10			GOVI	325.24	326.4660	325.2440	326.4660	0.00
17/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
17/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
17/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
17/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	37460	3	37460	3	0.00
17/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	37660	3	37660	3	0.00
17/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	37560	3	37560	3	0.00
17/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/05/2010	ILBI On 05-August-10			Index Future	379.53	379.6350	379.5300	379.6350	500.00
17/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
17/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
17/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.60	93.4000	6.6010	93.4000	0.00
17/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.62	93.4010	6.6190	93.4010	0.00
17/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.59	93.4420	6.5870	93.4420	1,000.00
17/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.54	93.4890	6.5410	93.4890	1,000.00
17/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.54	93.4890	6.5410	93.4890	1,000.00
17/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.54	93.4880	6.5420	93.4880	0.00
17/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.54	93.4850	6.5430	93.4850	0.00
17/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.74	93.2820	6.7380	93.2820	5,500.00
17/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.02	92.9960	7.0190	92.9960	4,500.00
17/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.39	92.6220	7.3890	92.6220	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.70	92.3110	7.7000	92.3110	5,000.00
17/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.88	92.1390	7.8810	92.1390	0.00
17/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
17/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
17/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
17/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
17/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
17/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
17/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
17/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
17/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
17/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
17/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
17/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
17/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
17/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
17/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
17/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
17/05/2010	OTH1 On 05-August-10			Index Future	310.67	312.3870	310.6740	312.3870	3.00
17/05/2010	OTH1 On 04-November-10			Index Future	315.88	317.6160	315.8750	317.6160	0.00
17/05/2010	R157 On 05-August-10			Bond Future	8.10	127.8614	8.1020	127.8614	5,757.00
17/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	3110	3	3110	3	0.00
17/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	2152	2	2152	2	0.00
17/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	4151	4	4151	4	0.00
17/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1344	2	1344	2	500.00
17/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	48	0	48	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
17/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	655	1	655	1	0.00
17/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	311	0	311	0	2,500.00
17/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	131	0	131	0	0.00
17/05/2010	R157 On 04-November-10			Bond Future	8.19	123.1811	8.1870	123.1811	0.00
17/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	2163	2	2163	2	0.00
17/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2311	2	2311	2	0.00
17/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	2020	2	2020	2	0.00
17/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	858	1	858	1	0.00
17/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	711	1	711	1	0.00
17/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	782	1	782	1	0.00
17/05/2010	R157 On 03-February-11			Bond Future	8.25	125.4496	8.2450	125.4496	0.00
17/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1063	1	1063	1	0.00
17/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1145	1	1145	1	0.00
17/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	986	1	986	1	0.00
17/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2669	3	2669	3	0.00
17/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2399	2	2399	2	0.00
17/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2531	2	2531	2	0.00
17/05/2010	R186 On 05-August-10			Bond Future	9.00	115.2146	9.0000	115.2146	20,528.00
17/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	3446	4	3446	4	0.00
17/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1129	2	1129	2	1,300.00
17/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	6912	8	6912	8	0.00
17/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	8843	10	8843	10	0.00
17/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	108	0	108	0	3,000.00
17/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	263	0	263	0	1,300.00
17/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	3484	3	3484	3	0.00
17/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	1162	1	1162	1	0.00
17/05/2010	R186 On 04-November-10			Bond Future	9.06	117.1467	9.0640	117.1467	0.00
17/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	4098	5	4098	5	0.00
17/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	4365	5	4365	5	0.00
17/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	3840	5	3840	5	0.00
17/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	1925	2	1925	2	9,800.00
17/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2608	2	2608	2	0.00
17/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	4849	4	4849	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
17/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	2240	2	2240	2	0.00
17/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2418	2	2418	2	0.00
17/05/2010	R186 On 03-February-11			Bond Future	9.11	114.0070	9.1120	114.0070	0.00
17/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	3441	4	3441	4	0.00
17/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	3235	4	3235	4	0.00
17/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	3658	4	3658	4	0.00
17/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	4219	4	4219	4	0.00
17/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	4709	4	4709	4	0.00
17/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	4457	4	4457	4	0.00
17/05/2010	R201 On 05-August-10			Bond Future	8.07	103.8259	8.0670	103.8259	1,174.00
17/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3384	4	3384	4	0.00
17/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	27	0	27	0	0.00
17/05/2010	R201 On 04-November-10			Bond Future	8.15	105.5607	8.1530	105.5607	0.00
17/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1796	2	1796	2	0.00
17/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1682	2	1682	2	0.00
17/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1914	2	1914	2	0.00
17/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	543	1	543	1	0.00
17/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	654	1	654	1	0.00
17/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	596	1	596	1	0.00
17/05/2010	R201 On 03-February-11			Bond Future	8.21	103.0835	8.2080	103.0835	0.00
17/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	908	1	908	1	0.00
17/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	979	1	979	1	0.00
17/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	841	1	841	1	0.00
17/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1695	2	1695	2	0.00
17/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1501	1	1501	1	0.00
17/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1596	2	1596	2	0.00
17/05/2010	R203 On 05-August-10			Bond Future	8.68	101.3673	8.6760	101.3673	3,317.00
17/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	3140	3	3140	3	0.00
17/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	242	0	242	0	0.00
17/05/2010	R203 On 04-November-10			Bond Future	8.76	98.8993	8.7640	98.8993	0.00
17/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	3117	3	3117	3	0.00
17/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	3294	4	3294	4	0.00
17/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2944	3	2944	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	800	1	800	1	0.00
17/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	666	1	666	1	0.00
17/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	731	1	731	1	0.00
17/05/2010	R203 On 03-February-11			Bond Future	8.83	100.7258	8.8320	100.7258	0.00
17/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1321	1	1321	1	0.00
17/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1230	1	1230	1	0.00
17/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1418	2	1418	2	0.00
17/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2793	3	2793	3	0.00
17/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	3098	3	3098	3	0.00
17/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	2942	3	2942	3	0.00
17/05/2010	R204 On 05-August-10			Bond Future	8.73	97.0509	8.7320	97.0509	2,664.00
17/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	3180	3	3180	3	0.00
17/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	291	0	291	0	780.00
17/05/2010	R204 On 04-November-10			Bond Future	8.81	98.6732	8.8100	98.6732	0.00
17/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	3342	4	3342	4	0.00
17/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	3156	3	3156	3	0.00
17/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	3532	4	3532	4	0.00
17/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	864	1	864	1	0.00
17/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	1025	1	1025	1	0.00
17/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	942	1	942	1	0.00
17/05/2010	R204 On 03-February-11			Bond Future	8.87	96.4566	8.8680	96.4566	0.00
17/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1406	2	1406	2	0.00
17/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1511	2	1511	2	0.00
17/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1307	1	1307	1	0.00
17/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3601	3	3601	3	0.00
17/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3250	3	3250	3	0.00
17/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3422	3	3422	3	0.00
17/05/2010	R206 On 05-August-10			Bond Future	8.08	99.0038	8.0750	99.0038	0.00
17/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2667	3	2667	3	0.00
17/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	18	0	18	0	0.00
17/05/2010	R206 On 04-November-10			Bond Future	8.18	100.6588	8.1770	100.6588	0.00
17/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1343	1	1343	1	0.00
17/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1434	2	1434	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
17/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1254	1	1254	1	0.00
17/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	514	0	514	0	0.00
17/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	425	0	425	0	0.00
17/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	468	0	468	0	0.00
17/05/2010	R206 On 03-February-11			Bond Future	8.24	98.7413	8.2440	98.7413	0.00
17/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	646	1	646	1	0.00
17/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	597	1	597	1	0.00
17/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	697	1	697	1	0.00
17/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1189	1	1189	1	0.00
17/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1344	1	1344	1	0.00
17/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1266	1	1266	1	0.00
17/05/2010	R207 On 05-August-10			Bond Future	8.82	90.9135	8.8200	90.9135	872.00
17/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	4101	4	4101	4	0.00
17/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	249	0	249	0	250.00
17/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	2928	3	2928	3	0.00
17/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	436	0	436	0	100.00
17/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	3696	3	3696	3	0.00
17/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	200	0	200	0	150.00
17/05/2010	R207 On 04-November-10			Bond Future	8.89	92.4345	8.8910	92.4345	0.00
17/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3165	3	3165	3	0.00
17/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	2981	3	2981	3	0.00
17/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3355	4	3355	4	0.00
17/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	1032	1	1032	1	0.00
17/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1218	1	1218	1	0.00
17/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1121	1	1121	1	0.00
17/05/2010	R207 On 03-February-11			Bond Future	8.95	90.4997	8.9450	90.4997	0.00
17/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	1937	2	1937	2	0.00
17/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	2065	2	2065	2	0.00
17/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1815	2	1815	2	0.00
17/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3215	3	3215	3	0.00
17/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	2890	3	2890	3	0.00
17/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	3049	3	3049	3	0.00
17/05/2010	R208 On 05-August-10			Bond Future	8.86	88.3896	8.8630	88.3896	6,287.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	4060	4	4060	4	0.00
17/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	261	0	261	0	0.00
17/05/2010	R208 On 04-November-10			Bond Future	8.93	86.4682	8.9330	86.4682	0.00
17/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	3108	3	3108	3	0.00
17/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	3302	4	3302	4	0.00
17/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	2920	3	2920	3	0.00
17/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1330	1	1330	1	0.00
17/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1126	1	1126	1	0.00
17/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1224	1	1224	1	0.00
17/05/2010	R208 On 03-February-11			Bond Future	8.99	88.0627	8.9850	88.0627	0.00
17/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	1942	2	1942	2	0.00
17/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1819	2	1819	2	0.00
17/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	2072	2	2072	2	0.00
17/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	3177	3	3177	3	0.00
17/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3529	3	3529	3	0.00
17/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3349	3	3349	3	0.00
17/05/2010	R209 On 05-August-10			Bond Future	8.96	76.3708	8.9550	76.3708	1,821.00
17/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1116	2	1116	2	0.00
17/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	2734	2	2734	2	0.00
17/05/2010	R209 On 04-November-10			Bond Future	9.00	74.5009	9.0040	74.5009	0.00
17/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	2588	3	2588	3	0.00
17/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	2784	3	2784	3	0.00
17/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2401	3	2401	3	0.00
17/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2818	2	2818	2	0.00
17/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2432	2	2432	2	0.00
17/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2619	2	2619	2	0.00
17/05/2010	R209 On 03-February-11			Bond Future	9.04	75.8737	9.0400	75.8737	0.00
17/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3327	4	3327	4	0.00
17/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3517	4	3517	4	0.00
17/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3143	4	3143	4	0.00
17/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3835	3	3835	3	0.00
17/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	3441	3	3441	3	0.00
17/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3633	3	3633	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
17/05/2010	TRT1 On 05-August-10			Index Future	316.02	317.2140	316.0170	317.2140	100.00
17/05/2010	TRT1 On 04-November-10			Index Future	321.31	322.5230	321.3070	322.5230	0.00
18/05/2010	AL7T On 05-August-10			Index Future	345.98	346.0550	345.9750	346.0550	58.00
18/05/2010	ALBI On 05-August-10			Index Future	318.39	318.5240	318.3940	318.5240	1,212.00
18/05/2010	ALBI On 04-November-10			Index Future	323.72	323.8560	323.7240	323.8560	0.00
18/05/2010	CRD1 On 05-August-10			Index Future	140.09	140.0990	140.0870	140.0990	2.00
18/05/2010	CRD1 On 04-November-10			Index Future	142.43	142.4450	142.4320	142.4450	0.00
18/05/2010	GOVI On 05-August-10			GOVI	319.76	319.8890	319.7620	319.8890	323.00
18/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	63029	6	63029	6	0.00
18/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	21409	2	21409	2	0.00
18/05/2010	GOVI On 04-November-10			GOVI	325.12	325.2440	325.1150	325.2440	0.00
18/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
18/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
18/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
18/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	38750	4	38750	4	0.00
18/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	38950	4	38950	4	0.00
18/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	38850	4	38850	4	0.00
18/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/05/2010	ILBI On 05-August-10			Index Future	379.57	379.5300	379.5660	379.5300	500.00
18/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
18/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.62	93.3990	6.6150	93.3990	0.00
18/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.62	93.3810	6.6200	93.3810	0.00
18/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.59	93.4130	6.5870	93.4130	1,000.00
18/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.54	93.4590	6.5410	93.4590	1,000.00
18/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.54	93.4590	6.5410	93.4590	1,000.00
18/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.54	93.4580	6.5420	93.4580	0.00
18/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.54	93.4570	6.5430	93.4570	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.74	93.2620	6.7350	93.2620	5,500.00
18/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.02	92.9810	7.0150	92.9810	4,600.00
18/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.39	92.6110	7.3850	92.6110	3,500.00
18/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.70	92.3000	7.6950	92.3000	5,000.00
18/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.88	92.1190	7.8800	92.1190	0.00
18/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
18/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
18/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
18/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
18/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
18/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
18/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
18/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
18/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
18/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
18/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
18/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
18/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
18/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
18/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
18/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
18/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
18/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
18/05/2010	OTH1 On 05-August-10			Index Future	310.54	310.6740	310.5360	310.6740	3.00
18/05/2010	OTH1 On 04-November-10			Index Future	315.73	315.8750	315.7340	315.8750	0.00
18/05/2010	R157 On 05-August-10			Bond Future	8.10	127.6182	8.1010	127.6182	5,757.00
18/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	3111	3	3111	3	0.00
18/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	2151	2	2151	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	4154	4	4154	4	0.00
18/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1341	1	1341	1	500.00
18/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	46	0	46	0	0.00
18/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	648	1	648	1	0.00
18/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	306	0	306	0	2,500.00
18/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	128	0	128	0	0.00
18/05/2010	R157 On 04-November-10			Bond Future	8.19	122.9363	8.1860	122.9363	0.00
18/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	2162	2	2162	2	0.00
18/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	2019	2	2019	2	0.00
18/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2310	2	2310	2	0.00
18/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	705	1	705	1	0.00
18/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	852	1	852	1	0.00
18/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	776	1	776	1	0.00
18/05/2010	R157 On 03-February-11			Bond Future	8.24	125.1959	8.2440	125.1959	0.00
18/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1062	1	1062	1	0.00
18/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1143	1	1143	1	0.00
18/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	984	1	984	1	0.00
18/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2663	3	2663	3	0.00
18/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2393	2	2393	2	0.00
18/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2526	3	2526	3	0.00
18/05/2010	R186 On 05-August-10			Bond Future	9.02	114.1590	9.0190	114.1590	20,528.00
18/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	3316	3	3316	3	0.00
18/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	8672	9	8672	9	0.00
18/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1059	1	1059	1	1,300.00
18/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	6748	7	6748	7	0.00
18/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	275	0	275	0	1,300.00
18/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	3590	3	3590	3	0.00
18/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	114	0	114	0	3,000.00
18/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	1208	1	1208	1	0.00
18/05/2010	R186 On 04-November-10			Bond Future	9.08	116.0703	9.0840	116.0703	0.00
18/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	3981	4	3981	4	0.00
18/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	4244	4	4244	4	0.00
18/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	1850	2	1850	2	9,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	3727	4	3727	4	0.00
18/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2677	3	2677	3	0.00
18/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	4956	5	4956	5	0.00
18/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	2301	2	2301	2	0.00
18/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2483	2	2483	2	0.00
18/05/2010	R186 On 03-February-11			Bond Future	9.13	112.9179	9.1330	112.9179	0.00
18/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	3345	3	3345	3	0.00
18/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	3142	3	3142	3	0.00
18/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	3557	4	3557	4	0.00
18/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	4307	4	4307	4	0.00
18/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	4805	5	4805	5	0.00
18/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	4550	4	4550	4	0.00
18/05/2010	R201 On 05-August-10			Bond Future	8.07	103.6715	8.0660	103.6715	1,174.00
18/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3386	3	3386	3	0.00
18/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	25	0	25	0	0.00
18/05/2010	R201 On 04-November-10			Bond Future	8.15	105.4073	8.1520	105.4073	0.00
18/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1796	2	1796	2	0.00
18/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1914	2	1914	2	0.00
18/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1681	2	1681	2	0.00
18/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	650	1	650	1	0.00
18/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	540	1	540	1	0.00
18/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	593	1	593	1	0.00
18/05/2010	R201 On 03-February-11			Bond Future	8.21	102.9253	8.2070	102.9253	0.00
18/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	907	1	907	1	0.00
18/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	979	1	979	1	0.00
18/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	840	1	840	1	0.00
18/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1691	2	1691	2	0.00
18/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1498	2	1498	2	0.00
18/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1592	2	1592	2	0.00
18/05/2010	R203 On 05-August-10			Bond Future	8.68	101.1044	8.6750	101.1044	3,317.00
18/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	3140	3	3140	3	0.00
18/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	237	0	237	0	0.00
18/05/2010	R203 On 04-November-10			Bond Future	8.76	98.6295	8.7630	98.6295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	3116	3	3116	3	0.00
18/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2943	3	2943	3	0.00
18/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	3294	3	3294	3	0.00
18/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	661	1	661	1	0.00
18/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	794	1	794	1	0.00
18/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	725	1	725	1	0.00
18/05/2010	R203 On 03-February-11			Bond Future	8.83	100.4499	8.8310	100.4499	0.00
18/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1319	1	1319	1	0.00
18/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1228	1	1228	1	0.00
18/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1416	1	1416	1	0.00
18/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2786	3	2786	3	0.00
18/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	3091	3	3091	3	0.00
18/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	2935	3	2935	3	0.00
18/05/2010	R204 On 05-August-10			Bond Future	8.74	96.8173	8.7410	96.8173	2,664.00
18/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	3133	3	3133	3	0.00
18/05/2010	R204 On 05-August-10	8.70	Call	Bond Future	1112	0	1112	0	0.00
18/05/2010	R204 On 05-August-10	8.70	Put	Bond Future	1345	0	1345	0	650.00
18/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	295	0	295	0	780.00
18/05/2010	R204 On 04-November-10			Bond Future	8.82	98.4400	8.8200	98.4400	0.00
18/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	3298	3	3298	3	0.00
18/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	3487	4	3487	4	0.00
18/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	3114	3	3114	3	0.00
18/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	1038	1	1038	1	0.00
18/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	875	1	875	1	0.00
18/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	954	1	954	1	0.00
18/05/2010	R204 On 03-February-11			Bond Future	8.88	96.2184	8.8780	96.2184	0.00
18/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1382	1	1382	1	0.00
18/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1486	2	1486	2	0.00
18/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1284	1	1284	1	0.00
18/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3632	4	3632	4	0.00
18/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3279	3	3279	3	0.00
18/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3452	3	3452	3	0.00
18/05/2010	R206 On 05-August-10			Bond Future	8.05	98.8493	8.0520	98.8493	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2731	3	2731	3	0.00
18/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	15	0	15	0	0.00
18/05/2010	R206 On 04-November-10			Bond Future	8.15	100.5034	8.1520	100.5034	0.00
18/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1386	1	1386	1	0.00
18/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1296	1	1296	1	0.00
18/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1480	1	1480	1	0.00
18/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	403	0	403	0	0.00
18/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	488	1	488	1	0.00
18/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	443	0	443	0	0.00
18/05/2010	R206 On 03-February-11			Bond Future	8.22	98.5842	8.2170	98.5842	0.00
18/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	672	1	672	1	0.00
18/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	621	1	621	1	0.00
18/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	725	1	725	1	0.00
18/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1149	1	1149	1	0.00
18/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1300	1	1300	1	0.00
18/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1223	1	1223	1	0.00
18/05/2010	R207 On 05-August-10			Bond Future	8.82	90.6118	8.8190	90.6118	872.00
18/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	4102	4	4102	4	0.00
18/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	245	0	245	0	250.00
18/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	2926	3	2926	3	0.00
18/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	428	0	428	0	100.00
18/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	3686	4	3686	4	0.00
18/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	195	0	195	0	150.00
18/05/2010	R207 On 04-November-10			Bond Future	8.89	92.1334	8.8900	92.1334	0.00
18/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3164	3	3164	3	0.00
18/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3354	3	3354	3	0.00
18/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	2979	3	2979	3	0.00
18/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1211	1	1211	1	0.00
18/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	1025	1	1025	1	0.00
18/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1115	1	1115	1	0.00
18/05/2010	R207 On 03-February-11			Bond Future	8.95	90.1935	8.9450	90.1935	0.00
18/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	1933	2	1933	2	0.00
18/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	2060	2	2060	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1811	2	1811	2	0.00
18/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3211	3	3211	3	0.00
18/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	2885	3	2885	3	0.00
18/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	3045	3	3045	3	0.00
18/05/2010	R208 On 05-August-10			Bond Future	8.86	88.0755	8.8620	88.0755	6,287.00
18/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	4061	4	4061	4	0.00
18/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	255	0	255	0	0.00
18/05/2010	R208 On 04-November-10			Bond Future	8.93	86.1479	8.9320	86.1479	0.00
18/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	3106	3	3106	3	0.00
18/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	2919	3	2919	3	0.00
18/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	3300	3	3300	3	0.00
18/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1118	1	1118	1	0.00
18/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1323	1	1323	1	0.00
18/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1216	1	1216	1	0.00
18/05/2010	R208 On 03-February-11			Bond Future	8.98	87.7420	8.9840	87.7420	0.00
18/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	1940	2	1940	2	0.00
18/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1817	2	1817	2	0.00
18/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	2070	2	2070	2	0.00
18/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	3169	3	3169	3	0.00
18/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3521	4	3521	4	0.00
18/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3341	3	3341	3	0.00
18/05/2010	R209 On 05-August-10			Bond Future	8.98	75.2480	8.9750	75.2480	1,821.00
18/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1048	1	1048	1	0.00
18/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	2821	3	2821	3	0.00
18/05/2010	R209 On 04-November-10			Bond Future	9.02	73.3574	9.0240	73.3574	0.00
18/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	2502	3	2502	3	0.00
18/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	2695	3	2695	3	0.00
18/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2319	2	2319	2	0.00
18/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2889	3	2889	3	0.00
18/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2496	2	2496	2	0.00
18/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2686	3	2686	3	0.00
18/05/2010	R209 On 03-February-11			Bond Future	9.06	74.7151	9.0610	74.7151	0.00
18/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3239	3	3239	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3427	4	3427	4	0.00
18/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3058	3	3058	3	0.00
18/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3909	4	3909	4	0.00
18/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	3511	3	3511	3	0.00
18/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3705	4	3705	4	0.00
18/05/2010	TRT1 On 05-August-10			Index Future	315.89	316.0170	315.8910	316.0170	100.00
18/05/2010	TRT1 On 04-November-10			Index Future	321.18	321.3070	321.1790	321.3070	0.00
19/05/2010	AL7T On 05-August-10			Index Future	343.22	345.9750	343.2230	345.9750	58.00
19/05/2010	ALBI On 05-August-10			Index Future	316.19	318.3940	316.1890	318.3940	1,464.00
19/05/2010	ALBI On 04-November-10			Index Future	321.48	323.7240	321.4820	323.7240	0.00
19/05/2010	CRD1 On 05-August-10			Index Future	139.39	140.0870	139.3870	140.0870	2.00
19/05/2010	CRD1 On 04-November-10			Index Future	141.72	142.4320	141.7210	142.4320	0.00
19/05/2010	GOVI On 05-August-10			GOVI	317.57	319.7620	317.5740	319.7620	323.00
19/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	49010	6	49010	6	0.00
19/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	29270	2	29270	2	0.00
19/05/2010	GOVI On 04-November-10			GOVI	322.89	325.1150	322.8910	325.1150	0.00
19/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
19/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
19/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
19/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	60990	4	60990	4	0.00
19/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	61190	4	61190	4	0.00
19/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	61090	4	61090	4	0.00
19/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/05/2010	ILBI On 05-August-10			Index Future	379.98	379.5660	379.9830	379.5660	500.00
19/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
19/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/05/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.61	93.3850	6.6050	93.3850	0.00
19/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.62	93.3800	6.6160	93.3800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.59	93.4130	6.5920	93.4130	1,000.00
19/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.55	93.4590	6.5540	93.4590	1,000.00
19/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.55	93.4590	6.5530	93.4590	1,000.00
19/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.55	93.4580	6.5540	93.4580	0.00
19/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.55	93.4570	6.5540	93.4570	0.00
19/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.75	93.2650	6.7470	93.2650	5,500.00
19/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.03	92.9850	7.0330	92.9850	4,600.00
19/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.40	92.6150	7.3970	92.6150	3,500.00
19/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.71	92.3050	7.7070	92.3050	5,000.00
19/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.90	92.1200	7.9030	92.1200	0.00
19/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
19/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
19/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	OTH1 On 05-August-10			Index Future	308.43	310.5360	308.4340	310.5360	3.00
19/05/2010	OTH1 On 04-November-10			Index Future	313.39	315.7340	313.3850	315.7340	0.00
19/05/2010	R157 On 05-August-10			Bond Future	8.25	127.6229	8.2460	127.6229	5,757.00
19/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	2524	3	2524	3	0.00
19/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	1649	2	1649	2	0.00
19/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	3518	4	3518	4	0.00
19/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	955	1	955	1	500.00
19/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	85	0	85	0	0.00
19/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	936	1	936	1	0.00
19/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	478	0	478	0	2,500.00
19/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	215	0	215	0	0.00
19/05/2010	R157 On 04-November-10			Bond Future	8.34	122.9407	8.3410	122.9407	0.00
19/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	1728	2	1728	2	0.00
19/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	1602	2	1602	2	0.00
19/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	1860	2	1860	2	0.00
19/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	942	1	942	1	0.00
19/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	1122	1	1122	1	0.00
19/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	1029	1	1029	1	0.00
19/05/2010	R157 On 03-February-11			Bond Future	8.41	125.2001	8.4100	125.2001	0.00
19/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	821	1	821	1	0.00
19/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	889	1	889	1	0.00
19/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	757	1	757	1	0.00
19/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	3134	3	3134	3	0.00
19/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2837	2	2837	2	0.00
19/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2983	3	2983	3	0.00
19/05/2010	R186 On 05-August-10			Bond Future	9.11	113.9829	9.1100	113.9829	20,528.00
19/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	2772	3	2772	3	0.00
19/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	803	1	803	1	1,300.00
19/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	6003	7	6003	7	0.00
19/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	7878	9	7878	9	0.00
19/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	157	0	157	0	3,000.00
19/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	368	0	368	0	1,300.00
19/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	4172	4	4172	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	1501	1	1501	1	0.00
19/05/2010	R186 On 04-November-10			Bond Future	9.18	115.8878	9.1770	115.8878	0.00
19/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	3494	4	3494	4	0.00
19/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	3738	4	3738	4	0.00
19/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	1555	2	1555	2	9,800.00
19/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	3258	4	3258	4	0.00
19/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	3051	3	3051	3	0.00
19/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	5504	5	5504	5	0.00
19/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	2638	2	2638	2	0.00
19/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2839	2	2839	2	0.00
19/05/2010	R186 On 03-February-11			Bond Future	9.23	112.7290	9.2290	112.7290	0.00
19/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	2950	3	2950	3	0.00
19/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	2763	3	2763	3	0.00
19/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	3147	4	3147	4	0.00
19/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	4755	4	4755	4	0.00
19/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	5284	5	5284	5	0.00
19/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	5013	5	5013	5	0.00
19/05/2010	R201 On 05-August-10			Bond Future	8.21	103.6752	8.2110	103.6752	1,174.00
19/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	2879	3	2879	3	0.00
19/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	49	0	49	0	0.00
19/05/2010	R201 On 04-November-10			Bond Future	8.31	105.4108	8.3080	105.4108	0.00
19/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1447	2	1447	2	0.00
19/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1552	2	1552	2	0.00
19/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1345	2	1345	2	0.00
19/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	855	1	855	1	0.00
19/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	719	1	719	1	0.00
19/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	785	1	785	1	0.00
19/05/2010	R201 On 03-February-11			Bond Future	8.37	102.9286	8.3740	102.9286	0.00
19/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	696	1	696	1	0.00
19/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	755	1	755	1	0.00
19/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	639	1	639	1	0.00
19/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	2038	2	2038	2	0.00
19/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1822	1	1822	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
19/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1929	2	1929	2	0.00
19/05/2010	R203 On 05-August-10			Bond Future	8.81	101.1096	8.8080	101.1096	3,317.00
19/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	2578	3	2578	3	0.00
19/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	356	0	356	0	0.00
19/05/2010	R203 On 04-November-10			Bond Future	8.90	98.6345	8.9020	98.6345	0.00
19/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	2631	3	2631	3	0.00
19/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2472	3	2472	3	0.00
19/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	2795	3	2795	3	0.00
19/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	852	1	852	1	0.00
19/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	1013	1	1013	1	0.00
19/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	930	1	930	1	0.00
19/05/2010	R203 On 03-February-11			Bond Future	8.98	100.4547	8.9770	100.4547	0.00
19/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1064	1	1064	1	0.00
19/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	985	1	985	1	0.00
19/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1148	1	1148	1	0.00
19/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	3221	3	3221	3	0.00
19/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	3551	3	3551	3	0.00
19/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	3383	3	3383	3	0.00
19/05/2010	R204 On 05-August-10			Bond Future	8.88	96.7662	8.8840	96.7662	2,664.00
19/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	2487	3	2487	3	0.00
19/05/2010	R204 On 05-August-10	8.70	Call	Bond Future	762	1	762	1	0.00
19/05/2010	R204 On 05-August-10	8.70	Put	Bond Future	1804	1	1804	1	650.00
19/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	457	0	457	0	780.00
19/05/2010	R204 On 04-November-10			Bond Future	8.97	98.3846	8.9680	98.3846	0.00
19/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	2749	3	2749	3	0.00
19/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	2922	3	2922	3	0.00
19/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	2581	3	2581	3	0.00
19/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	1321	1	1321	1	0.00
19/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	1125	1	1125	1	0.00
19/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	1220	1	1220	1	0.00
19/05/2010	R204 On 03-February-11			Bond Future	9.03	96.1643	9.0330	96.1643	0.00
19/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1094	1	1094	1	0.00
19/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1183	1	1183	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
19/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1011	1	1011	1	0.00
19/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	4192	4	4192	4	0.00
19/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3809	3	3809	3	0.00
19/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3997	3	3997	3	0.00
19/05/2010	R206 On 05-August-10			Bond Future	8.20	98.9163	8.1990	98.9163	0.00
19/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2319	3	2319	3	0.00
19/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	30	0	30	0	0.00
19/05/2010	R206 On 04-November-10			Bond Future	8.31	100.5715	8.3110	100.5715	0.00
19/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1107	1	1107	1	0.00
19/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1027	1	1027	1	0.00
19/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1190	1	1190	1	0.00
19/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	545	0	545	0	0.00
19/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	651	0	651	0	0.00
19/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	596	0	596	0	0.00
19/05/2010	R206 On 03-February-11			Bond Future	8.39	98.6526	8.3920	98.6526	0.00
19/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	505	1	505	1	0.00
19/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	464	1	464	1	0.00
19/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	549	1	549	1	0.00
19/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1415	1	1415	1	0.00
19/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1585	1	1585	1	0.00
19/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1498	1	1498	1	0.00
19/05/2010	R207 On 05-August-10			Bond Future	8.93	90.6177	8.9300	90.6177	872.00
19/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	3533	4	3533	4	0.00
19/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	158	0	158	0	250.00
19/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	2430	3	2430	3	0.00
19/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	584	0	584	0	100.00
19/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	4251	4	4251	4	0.00
19/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	279	0	279	0	150.00
19/05/2010	R207 On 04-November-10			Bond Future	9.01	92.1392	9.0060	92.1392	0.00
19/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	2727	3	2727	3	0.00
19/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	2904	3	2904	3	0.00
19/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	2557	3	2557	3	0.00
19/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1456	1	1456	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
19/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	1242	1	1242	1	0.00
19/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1345	1	1345	1	0.00
19/05/2010	R207 On 03-February-11			Bond Future	9.07	90.1935	9.0650	90.1935	0.00
19/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	1645	2	1645	2	0.00
19/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	1760	2	1760	2	0.00
19/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1535	2	1535	2	0.00
19/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3610	3	3610	3	0.00
19/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	3261	3	3261	3	0.00
19/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	3432	3	3432	3	0.00
19/05/2010	R208 On 05-August-10			Bond Future	8.97	88.0816	8.9730	88.0816	6,287.00
19/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	3484	4	3484	4	0.00
19/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	357	0	357	0	0.00
19/05/2010	R208 On 04-November-10			Bond Future	9.05	86.1539	9.0470	86.1539	0.00
19/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	2665	3	2665	3	0.00
19/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	2493	3	2493	3	0.00
19/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	2845	3	2845	3	0.00
19/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1353	1	1353	1	0.00
19/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1587	1	1587	1	0.00
19/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1465	1	1465	1	0.00
19/05/2010	R208 On 03-February-11			Bond Future	9.10	87.7479	9.1040	87.7479	0.00
19/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	1648	2	1648	2	0.00
19/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1537	2	1537	2	0.00
19/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	1764	2	1764	2	0.00
19/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	3570	3	3570	3	0.00
19/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3948	4	3948	4	0.00
19/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3756	3	3756	3	0.00
19/05/2010	R209 On 05-August-10			Bond Future	9.07	75.0931	9.0650	75.0931	1,821.00
19/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	811	1	811	1	0.00
19/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	3274	3	3274	3	0.00
19/05/2010	R209 On 04-November-10			Bond Future	9.12	73.2040	9.1170	73.2040	0.00
19/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	2153	3	2153	3	0.00
19/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	2328	3	2328	3	0.00
19/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	1986	2	1986	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	3262	3	3262	3	0.00
19/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2836	2	2836	2	0.00
19/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	3043	3	3043	3	0.00
19/05/2010	R209 On 03-February-11			Bond Future	9.16	74.5553	9.1560	74.5553	0.00
19/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	2885	3	2885	3	0.00
19/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3061	3	3061	3	0.00
19/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	2717	3	2717	3	0.00
19/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	4284	4	4284	4	0.00
19/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	3861	4	3861	4	0.00
19/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	4067	4	4067	4	0.00
19/05/2010	TRT1 On 05-August-10			Index Future	313.73	315.8910	313.7300	315.8910	100.00
19/05/2010	TRT1 On 04-November-10			Index Future	318.98	321.1790	318.9820	321.1790	0.00
20/05/2010	AL7T On 05-August-10			Index Future	342.18	343.2230	342.1830	343.2230	58.00
20/05/2010	ALBI On 05-August-10			Index Future	315.09	316.1890	315.0940	316.1890	1,456.00
20/05/2010	ALBI On 04-November-10			Index Future	320.37	321.4820	320.3690	321.4820	0.00
20/05/2010	CRD1 On 05-August-10			Index Future	139.06	139.3870	139.0640	139.3870	2.00
20/05/2010	CRD1 On 04-November-10			Index Future	141.39	141.7210	141.3920	141.7210	0.00
20/05/2010	GOVI On 05-August-10			GOVI	316.49	317.5740	316.4920	317.5740	323.00
20/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	42649	5	42649	5	0.00
20/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	33729	3	33729	3	0.00
20/05/2010	GOVI On 04-November-10			GOVI	321.79	322.8910	321.7910	322.8910	0.00
20/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
20/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
20/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
20/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	71990	6	71990	6	0.00
20/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	72190	6	72190	6	0.00
20/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	72090	6	72090	6	0.00
20/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/05/2010	ILBI On 05-August-10			Index Future	379.39	379.9830	379.3940	379.9830	501.00
20/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
20/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00

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20/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.62	93.3840	6.6150	93.3840	0.00
20/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.60	93.4080	6.5950	93.4080	1,000.00
20/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.56	93.4460	6.5550	93.4460	1,000.00
20/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.55	93.4470	6.5450	93.4470	1,000.00
20/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.55	93.4460	6.5450	93.4460	0.00
20/05/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.55	7.1300	6.5450	7.1300	0.00
20/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.55	93.4460	6.5450	93.4460	0.00
20/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.75	93.2530	6.7450	93.2530	5,500.00
20/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.04	92.9670	7.0350	92.9670	4,600.00
20/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.40	92.6030	7.3950	92.6030	3,500.00
20/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.71	92.2930	7.7050	92.2930	5,000.00
20/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.91	92.0970	7.9050	92.0970	0.00
20/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
20/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
20/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
20/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
20/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
20/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
20/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
20/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/05/2010	OTH1 On 05-August-10			Index Future	307.06	308.4340	307.0560	308.4340	3.00
20/05/2010	OTH1 On 04-November-10			Index Future	312.20	313.3850	312.1970	313.3850	0.00
20/05/2010	R157 On 05-August-10			Bond Future	8.32	126.9481	8.3190	126.9481	5,757.00
20/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	2244	3	2244	3	0.00
20/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	1418	2	1418	2	0.00
20/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	3207	4	3207	4	0.00
20/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	787	1	787	1	500.00
20/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	112	0	112	0	0.00
20/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	1106	1	1106	1	0.00
20/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	585	0	585	0	2,500.00
20/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	273	0	273	0	0.00
20/05/2010	R157 On 04-November-10			Bond Future	8.42	122.2541	8.4190	122.2541	0.00
20/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	1529	2	1529	2	0.00
20/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	1653	2	1653	2	0.00
20/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	1412	2	1412	2	0.00
20/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	1276	1	1276	1	0.00
20/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	1079	1	1079	1	0.00
20/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	1173	1	1173	1	0.00
20/05/2010	R157 On 03-February-11			Bond Future	8.49	124.5018	8.4930	124.5018	0.00
20/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	716	1	716	1	0.00
20/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	777	1	777	1	0.00
20/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	657	1	657	1	0.00
20/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	3381	3	3381	3	0.00
20/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	3072	3	3072	3	0.00
20/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	3225	3	3225	3	0.00
20/05/2010	R186 On 05-August-10			Bond Future	9.17	113.1453	9.1700	113.1453	20,528.00
20/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	2438	3	2438	3	0.00
20/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	7366	8	7366	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
20/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	657	1	657	1	1,300.00
20/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	5527	6	5527	6	0.00
20/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	439	0	439	0	1,300.00
20/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	4573	4	4573	4	0.00
20/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	192	0	192	0	3,000.00
20/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	1715	2	1715	2	0.00
20/05/2010	R186 On 04-November-10			Bond Future	9.24	115.0452	9.2400	115.0452	0.00
20/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	3183	3	3183	3	0.00
20/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	3415	4	3415	4	0.00
20/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	2960	3	2960	3	0.00
20/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	1373	2	1373	2	9,800.00
20/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	3319	3	3319	3	0.00
20/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	5887	6	5887	6	0.00
20/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	2880	3	2880	3	0.00
20/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	3094	3	3094	3	0.00
20/05/2010	R186 On 03-February-11			Bond Future	9.29	111.8711	9.2940	111.8711	0.00
20/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	2701	3	2701	3	0.00
20/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	2524	3	2524	3	0.00
20/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	2887	3	2887	3	0.00
20/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	5070	5	5070	5	0.00
20/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	5620	5	5620	5	0.00
20/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	5339	5	5339	5	0.00
20/05/2010	R201 On 05-August-10			Bond Future	8.28	103.1443	8.2840	103.1443	1,174.00
20/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	2630	3	2630	3	0.00
20/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	66	0	66	0	0.00
20/05/2010	R201 On 04-November-10			Bond Future	8.39	104.8693	8.3860	104.8693	0.00
20/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1287	1	1287	1	0.00
20/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1192	1	1192	1	0.00
20/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1386	2	1386	2	0.00
20/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	822	1	822	1	0.00
20/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	972	1	972	1	0.00
20/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	895	1	895	1	0.00
20/05/2010	R201 On 03-February-11			Bond Future	8.46	102.3804	8.4580	102.3804	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	603	1	603	1	0.00
20/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	657	1	657	1	0.00
20/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	552	1	552	1	0.00
20/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	2225	2	2225	2	0.00
20/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1998	2	1998	2	0.00
20/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	2110	2	2110	2	0.00
20/05/2010	R203 On 05-August-10			Bond Future	8.86	100.4283	8.8590	100.4283	3,317.00
20/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	2372	3	2372	3	0.00
20/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	410	0	410	0	0.00
20/05/2010	R203 On 04-November-10			Bond Future	8.96	97.9443	8.9560	97.9443	0.00
20/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	2451	3	2451	3	0.00
20/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	2610	3	2610	3	0.00
20/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2298	2	2298	2	0.00
20/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	1105	1	1105	1	0.00
20/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	934	1	934	1	0.00
20/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	1016	1	1016	1	0.00
20/05/2010	R203 On 03-February-11			Bond Future	9.03	99.7523	9.0330	99.7523	0.00
20/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	974	1	974	1	0.00
20/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	900	1	900	1	0.00
20/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1053	1	1053	1	0.00
20/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	3393	3	3393	3	0.00
20/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	3734	4	3734	4	0.00
20/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	3561	3	3561	3	0.00
20/05/2010	R204 On 05-August-10			Bond Future	8.96	95.9578	8.9550	95.9578	2,664.00
20/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	2189	2	2189	2	0.00
20/05/2010	R204 On 05-August-10	8.70	Call	Bond Future	617	1	617	1	0.00
20/05/2010	R204 On 05-August-10	8.70	Put	Bond Future	2057	2	2057	2	650.00
20/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	558	0	558	0	780.00
20/05/2010	R204 On 04-November-10			Bond Future	9.04	97.5692	9.0430	97.5692	0.00
20/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	2490	3	2490	3	0.00
20/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	2331	3	2331	3	0.00
20/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	2654	3	2654	3	0.00
20/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	1267	1	1267	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	1481	1	1481	1	0.00
20/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	1371	1	1371	1	0.00
20/05/2010	R204 On 03-February-11			Bond Future	9.11	95.3316	9.1110	95.3316	0.00
20/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	965	1	965	1	0.00
20/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1046	1	1046	1	0.00
20/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	889	1	889	1	0.00
20/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	4486	4	4486	4	0.00
20/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	4087	4	4087	4	0.00
20/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	4283	4	4283	4	0.00
20/05/2010	R206 On 05-August-10			Bond Future	8.28	98.4889	8.2830	98.4889	0.00
20/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2090	2	2090	2	0.00
20/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	44	0	44	0	0.00
20/05/2010	R206 On 04-November-10			Bond Future	8.40	100.1394	8.4030	100.1394	0.00
20/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	961	1	961	1	0.00
20/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1038	1	1038	1	0.00
20/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	887	1	887	1	0.00
20/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	760	1	760	1	0.00
20/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	642	1	642	1	0.00
20/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	699	1	699	1	0.00
20/05/2010	R206 On 03-February-11			Bond Future	8.49	98.2107	8.4920	98.2107	0.00
20/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	424	1	424	1	0.00
20/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	387	0	387	0	0.00
20/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	462	1	462	1	0.00
20/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1579	1	1579	1	0.00
20/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1759	2	1759	2	0.00
20/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1669	1	1669	1	0.00
20/05/2010	R207 On 05-August-10			Bond Future	8.98	89.9656	8.9810	89.9656	872.00
20/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	3280	4	3280	4	0.00
20/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	126	0	126	0	250.00
20/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	2212	2	2212	2	0.00
20/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	663	1	663	1	100.00
20/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	4516	4	4516	4	0.00
20/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	323	0	323	0	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2010	R207 On 04-November-10			Bond Future	9.06	91.4722	9.0590	91.4722	0.00
20/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	2537	3	2537	3	0.00
20/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	2373	3	2373	3	0.00
20/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	2707	3	2707	3	0.00
20/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	1347	1	1347	1	0.00
20/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1574	1	1574	1	0.00
20/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1457	1	1457	1	0.00
20/05/2010	R207 On 03-February-11			Bond Future	9.12	89.5180	9.1190	89.5180	0.00
20/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	1523	2	1523	2	0.00
20/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	1633	2	1633	2	0.00
20/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1419	2	1419	2	0.00
20/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3796	4	3796	4	0.00
20/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	3436	3	3436	3	0.00
20/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	3612	3	3612	3	0.00
20/05/2010	R208 On 05-August-10			Bond Future	9.02	87.4032	9.0240	87.4032	6,287.00
20/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	3227	3	3227	3	0.00
20/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	409	0	409	0	0.00
20/05/2010	R208 On 04-November-10			Bond Future	9.10	85.4642	9.1000	85.4642	0.00
20/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	2472	3	2472	3	0.00
20/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	2644	3	2644	3	0.00
20/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	2307	2	2307	2	0.00
20/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1716	2	1716	2	0.00
20/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1467	1	1467	1	0.00
20/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1588	1	1588	1	0.00
20/05/2010	R208 On 03-February-11			Bond Future	9.16	87.0409	9.1580	87.0409	0.00
20/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	1524	2	1524	2	0.00
20/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1420	2	1420	2	0.00
20/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	1635	2	1635	2	0.00
20/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	3757	4	3757	4	0.00
20/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	4147	4	4147	4	0.00
20/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3948	4	3948	4	0.00
20/05/2010	R209 On 05-August-10			Bond Future	9.13	74.4030	9.1260	74.4030	1,821.00
20/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	672	1	672	1	0.00

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20/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	3597	3	3597	3	0.00
20/05/2010	R209 On 04-November-10			Bond Future	9.18	72.4978	9.1790	72.4978	0.00
20/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	1937	2	1937	2	0.00
20/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	2102	2	2102	2	0.00
20/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	1781	2	1781	2	0.00
20/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	3522	3	3522	3	0.00
20/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	3074	3	3074	3	0.00
20/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	3292	3	3292	3	0.00
20/05/2010	R209 On 03-February-11			Bond Future	9.22	73.8393	9.2200	73.8393	0.00
20/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	2661	3	2661	3	0.00
20/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	2828	3	2828	3	0.00
20/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	2501	3	2501	3	0.00
20/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	4544	4	4544	4	0.00
20/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	4103	4	4103	4	0.00
20/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	4319	4	4319	4	0.00
20/05/2010	TRT1 On 05-August-10			Index Future	312.66	313.7300	312.6600	313.7300	100.00
20/05/2010	TRT1 On 04-November-10			Index Future	317.89	318.9820	317.8940	318.9820	0.00
21/05/2010	AL7T On 05-August-10			Index Future	343.51	342.1830	343.5080	342.1830	58.00
21/05/2010	ALBI On 05-August-10			Index Future	316.34	315.0940	316.3350	315.0940	1,679.00
21/05/2010	ALBI On 04-November-10			Index Future	321.63	320.3690	321.6310	320.3690	0.00
21/05/2010	CRD1 On 05-August-10			Index Future	139.39	139.0640	139.3870	139.0640	2.00
21/05/2010	CRD1 On 04-November-10			Index Future	141.72	141.3920	141.7200	141.3920	0.00
21/05/2010	GOVI On 05-August-10			GOVI	317.70	316.4920	317.6980	316.4920	324.00
21/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	49259	4	49259	4	0.00
21/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	28279	3	28279	3	0.00
21/05/2010	GOVI On 04-November-10			GOVI	323.02	321.7910	323.0160	321.7910	0.00
21/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
21/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
21/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
21/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	59740	7	59740	7	0.00
21/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	59940	7	59940	7	0.00
21/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	59840	7	59840	7	0.00
21/05/2010	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
21/05/2010	ILBI On 05-August-10			Index Future	379.49	379.3940	379.4890	379.3940	501.00
21/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
21/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
21/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.62	93.3850	6.6150	93.3850	0.00
21/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.60	93.4050	6.5950	93.4050	1,000.00
21/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.56	93.4450	6.5550	93.4450	1,000.00
21/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.55	93.4550	6.5450	93.4550	1,000.00
21/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.55	93.4550	6.5450	93.4550	0.00
21/05/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.55	93.4550	6.5450	93.4550	0.00
21/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.55	93.4550	6.5450	93.4550	0.00
21/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.75	93.2550	6.7450	93.2550	5,500.00
21/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.04	92.9650	7.0350	92.9650	4,600.00
21/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.40	92.6050	7.3950	92.6050	3,500.00
21/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.71	92.2950	7.7050	92.2950	5,000.00
21/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.91	92.0950	7.9050	92.0950	0.00
21/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
21/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
21/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
21/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
21/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
21/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
21/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
21/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
21/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
21/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
21/05/2010	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
21/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
21/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
21/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
21/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
21/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
21/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
21/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
21/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
21/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
21/05/2010	OTH1 On 05-August-10			Index Future	308.51	307.0560	308.5050	307.0560	3.00
21/05/2010	OTH1 On 04-November-10			Index Future	313.67	312.1970	313.6700	312.1970	0.00
21/05/2010	R157 On 05-August-10			Bond Future	8.26	126.6101	8.2550	126.6101	5,757.00
21/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	2481	2	2481	2	0.00
21/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	1609	1	1609	1	0.00
21/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	3475	3	3475	3	0.00
21/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	922	1	922	1	500.00
21/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	84	0	84	0	0.00
21/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	945	1	945	1	0.00
21/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	480	1	480	1	2,500.00
21/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	214	0	214	0	0.00
21/05/2010	R157 On 04-November-10			Bond Future	8.35	121.9104	8.3510	121.9104	0.00
21/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	1695	2	1695	2	0.00
21/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	1826	2	1826	2	0.00
21/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	1570	1	1570	1	0.00
21/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	1134	1	1134	1	0.00
21/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	952	1	952	1	0.00
21/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	1040	1	1040	1	0.00
21/05/2010	R157 On 03-February-11			Bond Future	8.42	124.1546	8.4200	124.1546	0.00
21/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	802	1	802	1	0.00
21/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	870	1	870	1	0.00
21/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	739	1	739	1	0.00
21/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	3158	3	3158	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
21/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2860	3	2860	3	0.00
21/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	3006	3	3006	3	0.00
21/05/2010	R186 On 05-August-10			Bond Future	9.10	112.5982	9.0980	112.5982	20,528.00
21/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	2813	2	2813	2	0.00
21/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	810	1	810	1	1,300.00
21/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	6084	6	6084	6	0.00
21/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	7973	7	7973	7	0.00
21/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	142	0	142	0	3,000.00
21/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	339	0	339	0	1,300.00
21/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	4069	5	4069	5	0.00
21/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	1433	2	1433	2	0.00
21/05/2010	R186 On 04-November-10			Bond Future	9.17	114.4797	9.1650	114.4797	0.00
21/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	3535	3	3535	3	0.00
21/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	3782	3	3782	3	0.00
21/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	3296	3	3296	3	0.00
21/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	1573	1	1573	1	9,800.00
21/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2981	3	2981	3	0.00
21/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	5414	6	5414	6	0.00
21/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	2574	3	2574	3	0.00
21/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2772	3	2772	3	0.00
21/05/2010	R186 On 03-February-11			Bond Future	9.22	111.2958	9.2170	111.2958	0.00
21/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	2982	3	2982	3	0.00
21/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	2793	3	2793	3	0.00
21/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	3181	3	3181	3	0.00
21/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	4682	5	4682	5	0.00
21/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	5207	6	5207	6	0.00
21/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	4938	5	4938	5	0.00
21/05/2010	R201 On 05-August-10			Bond Future	8.22	102.8783	8.2200	102.8783	1,174.00
21/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	2845	3	2845	3	0.00
21/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	48	0	48	0	0.00
21/05/2010	R201 On 04-November-10			Bond Future	8.32	104.5999	8.3170	104.5999	0.00
21/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1422	1	1422	1	0.00
21/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1321	1	1321	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
21/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1527	1	1527	1	0.00
21/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	725	1	725	1	0.00
21/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	862	1	862	1	0.00
21/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	792	1	792	1	0.00
21/05/2010	R201 On 03-February-11			Bond Future	8.38	102.1061	8.3840	102.1061	0.00
21/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	680	1	680	1	0.00
21/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	739	1	739	1	0.00
21/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	625	1	625	1	0.00
21/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	2057	2	2057	2	0.00
21/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1839	2	1839	2	0.00
21/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1945	2	1945	2	0.00
21/05/2010	R203 On 05-August-10			Bond Future	8.80	100.1686	8.7950	100.1686	3,317.00
21/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	2620	2	2620	2	0.00
21/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	332	0	332	0	0.00
21/05/2010	R203 On 04-November-10			Bond Future	8.89	97.6778	8.8890	97.6778	0.00
21/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	2665	2	2665	2	0.00
21/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	2831	3	2831	3	0.00
21/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2504	2	2504	2	0.00
21/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	981	1	981	1	0.00
21/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	824	1	824	1	0.00
21/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	900	1	900	1	0.00
21/05/2010	R203 On 03-February-11			Bond Future	8.96	99.4845	8.9630	99.4845	0.00
21/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1079	1	1079	1	0.00
21/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1000	1	1000	1	0.00
21/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1164	1	1164	1	0.00
21/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	3169	3	3169	3	0.00
21/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	3499	4	3499	4	0.00
21/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	3331	4	3331	4	0.00
21/05/2010	R204 On 05-August-10			Bond Future	8.89	95.5596	8.8920	95.5596	2,664.00
21/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	2441	2	2441	2	0.00
21/05/2010	R204 On 05-August-10	8.70	Call	Bond Future	731	1	731	1	0.00
21/05/2010	R204 On 05-August-10	8.70	Put	Bond Future	1818	2	1818	2	650.00
21/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	456	1	456	1	780.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2010	R204 On 04-November-10			Bond Future	8.98	97.1594	8.9770	97.1594	0.00
21/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	2707	2	2707	2	0.00
21/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	2540	2	2540	2	0.00
21/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	2879	3	2879	3	0.00
21/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	1131	1	1131	1	0.00
21/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	1329	1	1329	1	0.00
21/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	1227	1	1227	1	0.00
21/05/2010	R204 On 03-February-11			Bond Future	9.04	94.9161	9.0430	94.9161	0.00
21/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1070	1	1070	1	0.00
21/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1157	1	1157	1	0.00
21/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	988	1	988	1	0.00
21/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	4222	4	4222	4	0.00
21/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3836	4	3836	4	0.00
21/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	4026	4	4026	4	0.00
21/05/2010	R206 On 05-August-10			Bond Future	8.22	98.2457	8.2180	98.2457	0.00
21/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2265	2	2265	2	0.00
21/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	31	0	31	0	0.00
21/05/2010	R206 On 04-November-10			Bond Future	8.33	99.8904	8.3320	99.8904	0.00
21/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1069	1	1069	1	0.00
21/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1150	1	1150	1	0.00
21/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	990	1	990	1	0.00
21/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	671	1	671	1	0.00
21/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	562	1	562	1	0.00
21/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	615	1	615	1	0.00
21/05/2010	R206 On 03-February-11			Bond Future	8.41	97.9592	8.4140	97.9592	0.00
21/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	483	0	483	0	0.00
21/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	443	0	443	0	0.00
21/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	526	0	526	0	0.00
21/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1447	2	1447	2	0.00
21/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1619	2	1619	2	0.00
21/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1532	2	1532	2	0.00
21/05/2010	R207 On 05-August-10			Bond Future	8.92	89.6680	8.9180	89.6680	872.00
21/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	3583	3	3583	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
21/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	158	0	158	0	250.00
21/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	2466	2	2466	2	0.00
21/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	550	1	550	1	100.00
21/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	4181	5	4181	5	0.00
21/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	258	0	258	0	150.00
21/05/2010	R207 On 04-November-10			Bond Future	8.99	91.1695	8.9930	91.1695	0.00
21/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	2763	3	2763	3	0.00
21/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	2590	2	2590	2	0.00
21/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	2941	3	2941	3	0.00
21/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	1204	1	1204	1	0.00
21/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1414	2	1414	2	0.00
21/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1306	1	1306	1	0.00
21/05/2010	R207 On 03-February-11			Bond Future	9.05	89.2161	9.0510	89.2161	0.00
21/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	1667	2	1667	2	0.00
21/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	1784	2	1784	2	0.00
21/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1556	1	1556	1	0.00
21/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3553	4	3553	4	0.00
21/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	3206	3	3206	3	0.00
21/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	3376	4	3376	4	0.00
21/05/2010	R208 On 05-August-10			Bond Future	8.95	87.0938	8.9510	87.0938	6,287.00
21/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	3582	3	3582	3	0.00
21/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	321	0	321	0	0.00
21/05/2010	R208 On 04-November-10			Bond Future	9.02	85.1488	9.0240	85.1488	0.00
21/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	2738	2	2738	2	0.00
21/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	2920	3	2920	3	0.00
21/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	2562	2	2562	2	0.00
21/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1518	2	1518	2	0.00
21/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1291	1	1291	1	0.00
21/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1401	2	1401	2	0.00
21/05/2010	R208 On 03-February-11			Bond Future	9.08	86.7252	9.0800	86.7252	0.00
21/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	1693	2	1693	2	0.00
21/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1580	1	1580	1	0.00
21/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	1812	2	1812	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
21/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	3477	4	3477	4	0.00
21/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3850	4	3850	4	0.00
21/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3660	4	3660	4	0.00
21/05/2010	R209 On 05-August-10			Bond Future	9.04	73.9413	9.0440	73.9413	1,821.00
21/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	840	1	840	1	0.00
21/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	3143	4	3143	4	0.00
21/05/2010	R209 On 04-November-10			Bond Future	9.10	72.0333	9.0950	72.0333	0.00
21/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	2215	2	2215	2	0.00
21/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	2395	2	2395	2	0.00
21/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2045	2	2045	2	0.00
21/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	3155	4	3155	4	0.00
21/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2737	3	2737	3	0.00
21/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2939	3	2939	3	0.00
21/05/2010	R209 On 03-February-11			Bond Future	9.13	73.3635	9.1330	73.3635	0.00
21/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	2953	3	2953	3	0.00
21/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3132	3	3132	3	0.00
21/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	2782	3	2782	3	0.00
21/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	4177	5	4177	5	0.00
21/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	3759	4	3759	4	0.00
21/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3963	4	3963	4	0.00
21/05/2010	TRT1 On 05-August-10			Index Future	313.86	312.6600	313.8550	312.6600	100.00
21/05/2010	TRT1 On 04-November-10			Index Future	319.11	317.8940	319.1100	317.8940	0.00
24/05/2010	AL7T On 05-August-10			Index Future	344.91	343.5080	344.9100	343.5080	58.00
24/05/2010	ALBI On 05-August-10			Index Future	317.97	316.3350	317.9730	316.3350	1,462.00
24/05/2010	ALBI On 04-November-10			Index Future	323.30	321.6310	323.2970	321.6310	0.00
24/05/2010	CRD1 On 05-August-10			Index Future	140.11	139.3870	140.1110	139.3870	2.00
24/05/2010	CRD1 On 04-November-10			Index Future	142.46	141.7200	142.4560	141.7200	0.00
24/05/2010	GOVI On 05-August-10			GOVI	319.28	317.6980	319.2800	317.6980	325.00
24/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	58446	5	58446	5	0.00
24/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	21646	3	21646	3	0.00
24/05/2010	GOVI On 04-November-10			GOVI	324.63	323.0160	324.6250	323.0160	0.00
24/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
24/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
24/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	43650	6	43650	6	0.00
24/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	43850	6	43850	6	0.00
24/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	43750	6	43750	6	0.00
24/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/05/2010	ILBI On 05-August-10			Index Future	379.21	379.4890	379.2130	379.4890	501.00
24/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
24/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.60	93.3850	6.5960	93.3850	0.00
24/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.56	93.4050	6.5570	93.4050	1,000.00
24/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.53	93.4450	6.5270	93.4450	1,000.00
24/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.52	93.4550	6.5210	93.4550	1,000.00
24/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.52	93.4550	6.5210	93.4550	0.00
24/05/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.52	93.4550	6.5220	93.4550	0.00
24/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.52	93.4550	6.5220	93.4550	0.00
24/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.69	93.2550	6.6940	93.2550	5,500.00
24/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.95	92.9650	6.9520	92.9650	4,600.00
24/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.32	92.6050	7.3240	92.6050	3,500.00
24/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.64	92.2950	7.6390	92.2950	5,000.00
24/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.84	92.0950	7.8400	92.0950	0.00
24/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
24/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
24/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
24/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
24/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
24/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
24/05/2010	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
24/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
24/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
24/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
24/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
24/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
24/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
24/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
24/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
24/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
24/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
24/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
24/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
24/05/2010	OTH1 On 05-August-10			Index Future	310.47	308.5050	310.4740	308.5050	3.00
24/05/2010	OTH1 On 04-November-10			Index Future	315.67	313.6700	315.6720	313.6700	0.00
24/05/2010	R157 On 05-August-10			Bond Future	8.18	126.9063	8.1800	126.9063	5,757.00
24/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	2767	2	2767	2	0.00
24/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	1842	2	1842	2	0.00
24/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	3795	3	3795	3	0.00
24/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1088	1	1088	1	500.00
24/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	55	0	55	0	0.00
24/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	763	1	763	1	0.00
24/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	365	0	365	0	2,500.00
24/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	152	0	152	0	0.00
24/05/2010	R157 On 04-November-10			Bond Future	8.27	122.2100	8.2710	122.2100	0.00
24/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	1896	2	1896	2	0.00
24/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2036	2	2036	2	0.00
24/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	1762	2	1762	2	0.00
24/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	973	1	973	1	0.00
24/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	809	1	809	1	0.00
24/05/2010	R157 On 04-November-10	8.50	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
24/05/2010	R157 On 03-February-11			Bond Future	8.33	124.4599	8.3340	124.4599	0.00
24/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	910	1	910	1	0.00
24/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	983	1	983	1	0.00
24/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	840	1	840	1	0.00
24/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2898	3	2898	3	0.00
24/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2612	3	2612	3	0.00
24/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2753	3	2753	3	0.00
24/05/2010	R186 On 05-August-10			Bond Future	9.00	113.2553	9.0040	113.2553	20,528.00
24/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	3335	3	3335	3	0.00
24/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	8785	8	8785	8	0.00
24/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1032	1	1032	1	1,300.00
24/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	6837	6	6837	6	0.00
24/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	225	0	225	0	1,300.00
24/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	3424	4	3424	4	0.00
24/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	88	0	88	0	3,000.00
24/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	1088	1	1088	1	0.00
24/05/2010	R186 On 04-November-10			Bond Future	9.07	115.1534	9.0690	115.1534	0.00
24/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	4007	4	4007	4	0.00
24/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	4273	4	4273	4	0.00
24/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	3749	3	3749	3	0.00
24/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	1847	2	1847	2	9,800.00
24/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2563	3	2563	3	0.00
24/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	4816	5	4816	5	0.00
24/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	2193	3	2193	3	0.00
24/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2373	3	2373	3	0.00
24/05/2010	R186 On 03-February-11			Bond Future	9.12	111.9778	9.1170	111.9778	0.00
24/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	3367	3	3367	3	0.00
24/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	3162	3	3162	3	0.00
24/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	3583	3	3583	3	0.00
24/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	4189	5	4189	5	0.00
24/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	4681	5	4681	5	0.00
24/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	4428	5	4428	5	0.00
24/05/2010	R201 On 05-August-10			Bond Future	8.16	103.1115	8.1550	103.1115	1,174.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3067	3	3067	3	0.00
24/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	33	0	33	0	0.00
24/05/2010	R201 On 04-November-10			Bond Future	8.25	104.8382	8.2480	104.8382	0.00
24/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1559	1	1559	1	0.00
24/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1452	1	1452	1	0.00
24/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1670	2	1670	2	0.00
24/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	629	1	629	1	0.00
24/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	754	1	754	1	0.00
24/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	690	1	690	1	0.00
24/05/2010	R201 On 03-February-11			Bond Future	8.31	102.3477	8.3100	102.3477	0.00
24/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	760	1	760	1	0.00
24/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	824	1	824	1	0.00
24/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	700	1	700	1	0.00
24/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1889	2	1889	2	0.00
24/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1681	2	1681	2	0.00
24/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1783	2	1783	2	0.00
24/05/2010	R203 On 05-August-10			Bond Future	8.72	100.4946	8.7210	100.4946	3,317.00
24/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	2914	3	2914	3	0.00
24/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	247	0	247	0	0.00
24/05/2010	R203 On 04-November-10			Bond Future	8.81	98.0085	8.8120	98.0085	0.00
24/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	2916	3	2916	3	0.00
24/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	3090	3	3090	3	0.00
24/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2747	3	2747	3	0.00
24/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	842	1	842	1	0.00
24/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	701	1	701	1	0.00
24/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	769	1	769	1	0.00
24/05/2010	R203 On 03-February-11			Bond Future	8.88	99.8194	8.8820	99.8194	0.00
24/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1205	1	1205	1	0.00
24/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1119	1	1119	1	0.00
24/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1297	1	1297	1	0.00
24/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2913	3	2913	3	0.00
24/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	3229	3	3229	3	0.00
24/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	3067	3	3067	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2010	R204 On 05-August-10			Bond Future	8.82	95.9128	8.8180	95.9128	2,664.00
24/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	2746	2	2746	2	0.00
24/05/2010	R204 On 05-August-10	8.70	Call	Bond Future	870	1	870	1	0.00
24/05/2010	R204 On 05-August-10	8.70	Put	Bond Future	1540	2	1540	2	650.00
24/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	344	0	344	0	780.00
24/05/2010	R204 On 04-November-10			Bond Future	8.90	97.5199	8.9010	97.5199	0.00
24/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	2962	3	2962	3	0.00
24/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	2786	3	2786	3	0.00
24/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	3144	3	3144	3	0.00
24/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	979	1	979	1	0.00
24/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	1158	1	1158	1	0.00
24/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	1065	1	1065	1	0.00
24/05/2010	R204 On 03-February-11			Bond Future	8.96	95.2782	8.9630	95.2782	0.00
24/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1197	1	1197	1	0.00
24/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1291	1	1291	1	0.00
24/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1107	1	1107	1	0.00
24/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3913	4	3913	4	0.00
24/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3542	4	3542	4	0.00
24/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3725	4	3725	4	0.00
24/05/2010	R206 On 05-August-10			Bond Future	8.14	98.4338	8.1410	98.4338	0.00
24/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2476	2	2476	2	0.00
24/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	19	0	19	0	0.00
24/05/2010	R206 On 04-November-10			Bond Future	8.25	100.0825	8.2490	100.0825	0.00
24/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1199	1	1199	1	0.00
24/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1287	1	1287	1	0.00
24/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1115	1	1115	1	0.00
24/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	571	1	571	1	0.00
24/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	474	1	474	1	0.00
24/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	520	1	520	1	0.00
24/05/2010	R206 On 03-February-11			Bond Future	8.32	98.1553	8.3240	98.1553	0.00
24/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	557	0	557	0	0.00
24/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	512	0	512	0	0.00
24/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	604	1	604	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
24/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1299	1	1299	1	0.00
24/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1462	2	1462	2	0.00
24/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1379	2	1379	2	0.00
24/05/2010	R207 On 05-August-10			Bond Future	8.84	90.0358	8.8440	90.0358	872.00
24/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	3946	4	3946	4	0.00
24/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	197	0	197	0	250.00
24/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	2773	2	2773	2	0.00
24/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	422	1	422	1	100.00
24/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	3785	4	3785	4	0.00
24/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	187	0	187	0	150.00
24/05/2010	R207 On 04-November-10			Bond Future	8.92	91.5466	8.9170	91.5466	0.00
24/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3027	3	3027	3	0.00
24/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	2846	3	2846	3	0.00
24/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3215	3	3215	3	0.00
24/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	1042	1	1042	1	0.00
24/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1233	1	1233	1	0.00
24/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1133	1	1133	1	0.00
24/05/2010	R207 On 03-February-11			Bond Future	8.97	89.5964	8.9730	89.5964	0.00
24/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	1836	2	1836	2	0.00
24/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	1961	2	1961	2	0.00
24/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1717	2	1717	2	0.00
24/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3275	4	3275	4	0.00
24/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	2944	3	2944	3	0.00
24/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	3106	3	3106	3	0.00
24/05/2010	R208 On 05-August-10			Bond Future	8.88	87.5371	8.8780	87.5371	6,287.00
24/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	3945	4	3945	4	0.00
24/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	238	0	238	0	0.00
24/05/2010	R208 On 04-November-10			Bond Future	8.95	85.6016	8.9490	85.6016	0.00
24/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	3006	3	3006	3	0.00
24/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	3198	3	3198	3	0.00
24/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	2820	3	2820	3	0.00
24/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1326	2	1326	2	0.00
24/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1119	1	1119	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
24/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1219	1	1219	1	0.00
24/05/2010	R208 On 03-February-11			Bond Future	9.00	87.1817	9.0020	87.1817	0.00
24/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	1866	2	1866	2	0.00
24/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1745	2	1745	2	0.00
24/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	1993	2	1993	2	0.00
24/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	3199	3	3199	3	0.00
24/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3556	4	3556	4	0.00
24/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3373	4	3373	4	0.00
24/05/2010	R209 On 05-August-10			Bond Future	8.90	74.5631	8.9000	74.5631	1,821.00
24/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1204	1	1204	1	0.00
24/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	2394	3	2394	3	0.00
24/05/2010	R209 On 04-November-10			Bond Future	8.94	72.6639	8.9410	72.6639	0.00
24/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	2793	2	2793	2	0.00
24/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	3000	2	3000	2	0.00
24/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2594	2	2594	2	0.00
24/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2524	3	2524	3	0.00
24/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2162	3	2162	3	0.00
24/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2337	3	2337	3	0.00
24/05/2010	R209 On 03-February-11			Bond Future	8.99	74.0116	8.9890	74.0116	0.00
24/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3482	3	3482	3	0.00
24/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3680	3	3680	3	0.00
24/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3292	3	3292	3	0.00
24/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3593	4	3593	4	0.00
24/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	3213	4	3213	4	0.00
24/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3397	4	3397	4	0.00
24/05/2010	TRT1 On 05-August-10			Index Future	315.43	313.8550	315.4320	313.8550	100.00
24/05/2010	TRT1 On 04-November-10			Index Future	320.71	319.1100	320.7130	319.1100	0.00
25/05/2010	AL7T On 05-August-10			Index Future	343.49	344.9100	343.4920	344.9100	58.00
25/05/2010	ALBI On 05-August-10			Index Future	316.52	317.9730	316.5220	317.9730	1,460.00
25/05/2010	ALBI On 04-November-10			Index Future	321.82	323.2970	321.8210	323.2970	0.00
25/05/2010	CRD1 On 05-August-10			Index Future	139.75	140.1110	139.7450	140.1110	2.00
25/05/2010	CRD1 On 04-November-10			Index Future	142.08	142.4560	142.0840	142.4560	0.00
25/05/2010	GOVI On 05-August-10			GOVI	317.86	319.2800	317.8630	319.2800	325.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	49263		6	49263	6	0.00
25/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	26633		2	26633	2	0.00
25/05/2010	GOVI On 04-November-10			GOVI	323.19		324.6250	323.1850	324.6250	0.00
25/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0		0	0	0	0.00
25/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0		0	0	0	0.00
25/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0		0	0	0	0.00
25/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	58050		4	58050	4	0.00
25/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	58250		4	58250	4	0.00
25/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	58150		4	58150	4	0.00
25/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
25/05/2010	ILBI On 05-August-10			Index Future	379.26		379.2130	379.2620	379.2130	501.00
25/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89		0.0124	6.8941	0.0124	0.00
25/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82		0.0200	8.8220	0.0200	0.00
25/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68		0.1077	8.6830	0.1077	0.00
25/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66		0.0514	8.6550	0.0514	0.00
25/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98		0.0847	8.9750	0.0847	0.00
25/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96		0.0958	8.9620	0.0958	0.00
25/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00		0.0691	8.9970	0.0691	0.00
25/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.61		93.4040	6.6050	93.4040	0.00
25/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.57		93.4430	6.5650	93.4430	1,000.00
25/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.55		93.4730	6.5450	93.4730	1,000.00
25/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.55		93.4790	6.5450	93.4790	1,000.00
25/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.55		93.4790	6.5450	93.4790	0.00
25/05/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.55		93.4780	6.5450	93.4780	0.00
25/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.55		93.4780	6.5450	93.4780	0.00
25/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.72		93.3060	6.7150	93.3060	5,500.00
25/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.98		93.0480	6.9750	93.0480	4,600.00
25/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.35		92.6760	7.3450	92.6760	3,500.00
25/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.67		92.3610	7.6650	92.3610	5,000.00
25/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.88		92.1600	7.8750	92.1600	0.00
25/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33		92.6710	7.3290	92.6710	0.00
25/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66		92.3400	7.6600	92.3400	0.00
25/05/2010	JN02 On 05-August-10			JNOTE	7.50		7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
25/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
25/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
25/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
25/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
25/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
25/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
25/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
25/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
25/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
25/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
25/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
25/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
25/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
25/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
25/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
25/05/2010	OTH1 On 05-August-10			Index Future	308.81	310.4740	308.8140	310.4740	3.00
25/05/2010	OTH1 On 04-November-10			Index Future	313.98	315.6720	313.9840	315.6720	0.00
25/05/2010	R157 On 05-August-10			Bond Future	8.26	127.2546	8.2640	127.2546	5,757.00
25/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	2431	3	2431	3	0.00
25/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	1558	2	1558	2	0.00
25/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	3427	4	3427	4	0.00
25/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	876	1	876	1	500.00
25/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	77	0	77	0	0.00
25/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	941	1	941	1	0.00
25/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	471	0	471	0	2,500.00
25/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	206	0	206	0	0.00
25/05/2010	R157 On 04-November-10			Bond Future	8.36	122.5636	8.3600	122.5636	0.00
25/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	1656	2	1656	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
25/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	1532	2	1532	2	0.00
25/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	1786	2	1786	2	0.00
25/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	952	1	952	1	0.00
25/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	1136	1	1136	1	0.00
25/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	1041	1	1041	1	0.00
25/05/2010	R157 On 03-February-11			Bond Future	8.43	124.8209	8.4300	124.8209	0.00
25/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	778	1	778	1	0.00
25/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	844	1	844	1	0.00
25/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	716	1	716	1	0.00
25/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	3177	3	3177	3	0.00
25/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2876	3	2876	3	0.00
25/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	3024	3	3024	3	0.00
25/05/2010	R186 On 05-August-10			Bond Future	9.09	114.1219	9.0860	114.1219	20,528.00
25/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	2828	3	2828	3	0.00
25/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	796	1	796	1	1,300.00
25/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	6153	7	6153	7	0.00
25/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	8060	9	8060	9	0.00
25/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	119	0	119	0	3,000.00
25/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	298	0	298	0	1,300.00
25/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	3945	3	3945	3	0.00
25/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	1338	1	1338	1	0.00
25/05/2010	R186 On 04-November-10			Bond Future	9.15	116.0247	9.1530	116.0247	0.00
25/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	3557	4	3557	4	0.00
25/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	3807	4	3807	4	0.00
25/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	1575	2	1575	2	9,800.00
25/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	3316	4	3316	4	0.00
25/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2892	3	2892	3	0.00
25/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	5307	5	5307	5	0.00
25/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	2490	2	2490	2	0.00
25/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2686	2	2686	2	0.00
25/05/2010	R186 On 03-February-11			Bond Future	9.20	112.8729	9.2040	112.8729	0.00
25/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	3003	3	3003	3	0.00
25/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	2813	3	2813	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	3204	4	3204	4	0.00
25/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	4589	4	4589	4	0.00
25/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	5111	5	5111	5	0.00
25/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	4843	4	4843	4	0.00
25/05/2010	R201 On 05-August-10			Bond Future	8.22	103.3489	8.2180	103.3489	1,174.00
25/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	2847	3	2847	3	0.00
25/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	43	0	43	0	0.00
25/05/2010	R201 On 04-November-10			Bond Future	8.32	105.0772	8.3150	105.0772	0.00
25/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1413	2	1413	2	0.00
25/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1519	2	1519	2	0.00
25/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1312	1	1312	1	0.00
25/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	846	1	846	1	0.00
25/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	710	1	710	1	0.00
25/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	776	1	776	1	0.00
25/05/2010	R201 On 03-February-11			Bond Future	8.38	102.5901	8.3820	102.5901	0.00
25/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	674	1	674	1	0.00
25/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	732	1	732	1	0.00
25/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	618	1	618	1	0.00
25/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	2043	2	2043	2	0.00
25/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1825	2	1825	2	0.00
25/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1933	2	1933	2	0.00
25/05/2010	R203 On 05-August-10			Bond Future	8.80	100.8733	8.8040	100.8733	3,317.00
25/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	2562	3	2562	3	0.00
25/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	320	0	320	0	0.00
25/05/2010	R203 On 04-November-10			Bond Future	8.90	98.3905	8.8980	98.3905	0.00
25/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	2617	3	2617	3	0.00
25/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2457	3	2457	3	0.00
25/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	2783	3	2783	3	0.00
25/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	821	1	821	1	0.00
25/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	978	1	978	1	0.00
25/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	896	1	896	1	0.00
25/05/2010	R203 On 03-February-11			Bond Future	8.97	100.2086	8.9730	100.2086	0.00
25/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1049	1	1049	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	971	1	971	1	0.00
25/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1133	1	1133	1	0.00
25/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	3186	3	3186	3	0.00
25/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	3518	3	3518	3	0.00
25/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	3349	3	3349	3	0.00
25/05/2010	R204 On 05-August-10			Bond Future	8.90	96.3298	8.9000	96.3298	2,664.00
25/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	2382	3	2382	3	0.00
25/05/2010	R204 On 05-August-10	8.70	Call	Bond Future	685	1	685	1	0.00
25/05/2010	R204 On 05-August-10	8.70	Put	Bond Future	1817	2	1817	2	650.00
25/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	442	0	442	0	780.00
25/05/2010	R204 On 04-November-10			Bond Future	8.99	97.9372	8.9860	97.9372	0.00
25/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	2654	3	2654	3	0.00
25/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	2826	3	2826	3	0.00
25/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	2488	3	2488	3	0.00
25/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	1326	1	1326	1	0.00
25/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	1128	1	1128	1	0.00
25/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	1223	1	1223	1	0.00
25/05/2010	R204 On 03-February-11			Bond Future	9.05	95.7066	9.0520	95.7066	0.00
25/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1040	1	1040	1	0.00
25/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1126	1	1126	1	0.00
25/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	959	1	959	1	0.00
25/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	4241	4	4241	4	0.00
25/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3853	4	3853	4	0.00
25/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	4044	4	4044	4	0.00
25/05/2010	R206 On 05-August-10			Bond Future	8.22	98.6573	8.2150	98.6573	0.00
25/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2270	2	2270	2	0.00
25/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	27	0	27	0	0.00
25/05/2010	R206 On 04-November-10			Bond Future	8.33	100.3076	8.3290	100.3076	0.00
25/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1064	1	1064	1	0.00
25/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	985	1	985	1	0.00
25/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1146	1	1146	1	0.00
25/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	550	0	550	0	0.00
25/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	658	1	658	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	602	1	602	1	0.00
25/05/2010	R206 On 03-February-11			Bond Future	8.41	98.3821	8.4110	98.3821	0.00
25/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	479	1	479	1	0.00
25/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	439	1	439	1	0.00
25/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	522	1	522	1	0.00
25/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1436	1	1436	1	0.00
25/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1608	1	1608	1	0.00
25/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1520	1	1520	1	0.00
25/05/2010	R207 On 05-August-10			Bond Future	8.93	90.4703	8.9260	90.4703	872.00
25/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	3523	4	3523	4	0.00
25/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	138	0	138	0	250.00
25/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	2403	3	2403	3	0.00
25/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	533	0	533	0	100.00
25/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	4207	4	4207	4	0.00
25/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	245	0	245	0	150.00
25/05/2010	R207 On 04-November-10			Bond Future	9.00	91.9834	9.0020	91.9834	0.00
25/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	2708	3	2708	3	0.00
25/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	2886	3	2886	3	0.00
25/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	2536	3	2536	3	0.00
25/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1412	1	1412	1	0.00
25/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	1201	1	1201	1	0.00
25/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1303	1	1303	1	0.00
25/05/2010	R207 On 03-February-11			Bond Future	9.06	90.0353	9.0610	90.0353	0.00
25/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	1627	2	1627	2	0.00
25/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	1742	2	1742	2	0.00
25/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1517	2	1517	2	0.00
25/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3570	3	3570	3	0.00
25/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	3220	3	3220	3	0.00
25/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	3392	3	3392	3	0.00
25/05/2010	R208 On 05-August-10			Bond Future	8.96	87.9834	8.9600	87.9834	6,287.00
25/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	3513	4	3513	4	0.00
25/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	307	0	307	0	0.00
25/05/2010	R208 On 04-November-10			Bond Future	9.03	86.0515	9.0330	86.0515	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	2681	3	2681	3	0.00
25/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	2506	3	2506	3	0.00
25/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	2863	3	2863	3	0.00
25/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	1287	1	1287	1	0.00
25/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1516	1	1516	1	0.00
25/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1398	1	1398	1	0.00
25/05/2010	R208 On 03-February-11			Bond Future	9.09	87.6414	9.0890	87.6414	0.00
25/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	1654	2	1654	2	0.00
25/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1542	2	1542	2	0.00
25/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	1771	2	1771	2	0.00
25/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	3489	3	3489	3	0.00
25/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3865	4	3865	4	0.00
25/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3674	3	3674	3	0.00
25/05/2010	R209 On 05-August-10			Bond Future	9.02	75.6765	9.0220	75.6765	1,821.00
25/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	852	1	852	1	0.00
25/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	2987	2	2987	2	0.00
25/05/2010	R209 On 04-November-10			Bond Future	9.07	73.8439	9.0730	73.8439	0.00
25/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	2264	3	2264	3	0.00
25/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	2447	3	2447	3	0.00
25/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2090	3	2090	3	0.00
25/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	3034	3	3034	3	0.00
25/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2622	2	2622	2	0.00
25/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2822	2	2822	2	0.00
25/05/2010	R209 On 03-February-11			Bond Future	9.11	75.1057	9.1110	75.1057	0.00
25/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3006	3	3006	3	0.00
25/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3187	4	3187	4	0.00
25/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	2832	3	2832	3	0.00
25/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	4062	4	4062	4	0.00
25/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	3649	3	3649	3	0.00
25/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3850	3	3850	3	0.00
25/05/2010	TRT1 On 05-August-10			Index Future	314.03	315.4320	314.0290	315.4320	100.00
25/05/2010	TRT1 On 04-November-10			Index Future	319.29	320.7130	319.2860	320.7130	0.00
26/05/2010	AL7T On 05-August-10			Index Future	346.18	343.4920	346.1760	343.4920	58.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	ALBI On 05-August-10			Index Future	319.03	316.5220	319.0340	316.5220	1,460.00
26/05/2010	ALBI On 04-November-10			Index Future	324.38	321.8210	324.3750	321.8210	0.00
26/05/2010	CRD1 On 05-August-10			Index Future	140.42	139.7450	140.4210	139.7450	2.00
26/05/2010	CRD1 On 04-November-10			Index Future	142.77	142.0840	142.7720	142.0840	0.00
26/05/2010	GOVI On 05-August-10			GOVI	320.32	317.8630	320.3180	317.8630	325.00
26/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	65041	5	65041	5	0.00
26/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	17861	3	17861	3	0.00
26/05/2010	GOVI On 04-November-10			GOVI	325.68	323.1850	325.6810	323.1850	0.00
26/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
26/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
26/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
26/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	33090	6	33090	6	0.00
26/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	33290	6	33290	6	0.00
26/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	33190	6	33190	6	0.00
26/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/05/2010	ILBI On 05-August-10			Index Future	378.97	379.2620	378.9670	379.2620	501.00
26/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
26/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
26/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.61	93.3950	6.6050	93.3950	0.00
26/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4350	6.5350	93.4350	1,000.00
26/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.51	93.4550	6.5050	93.4550	1,000.00
26/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.50	93.4550	6.4950	93.4550	1,000.00
26/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.50	93.4550	6.4950	93.4550	0.00
26/05/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.50	93.4550	6.4950	93.4550	0.00
26/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.50	93.4550	6.4950	93.4550	0.00
26/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.67	93.2850	6.6650	93.2850	5,500.00
26/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.92	93.0250	6.9150	93.0250	4,600.00
26/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.29	92.6550	7.2850	92.6550	3,500.00

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26/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.60	92.3350	7.5950	92.3350	5,000.00
26/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.83	92.1250	7.8250	92.1250	0.00
26/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
26/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
26/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
26/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
26/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
26/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
26/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
26/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
26/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
26/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
26/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
26/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
26/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
26/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
26/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
26/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
26/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
26/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
26/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
26/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
26/05/2010	OTH1 On 05-August-10			Index Future	311.67	308.8140	311.6660	308.8140	3.00
26/05/2010	OTH1 On 04-November-10			Index Future	316.89	313.9840	316.8850	313.9840	0.00
26/05/2010	R157 On 05-August-10			Bond Future	8.11	126.8646	8.1130	126.8646	5,757.00
26/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	3038	2	3038	2	0.00
26/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	2071	2	2071	2	0.00
26/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1259	1	1259	1	500.00
26/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	4089	3	4089	3	0.00
26/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	37	0	37	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	622	1	622	1	0.00
26/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	282	0	282	0	2,500.00
26/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	111	0	111	0	0.00
26/05/2010	R157 On 04-November-10			Bond Future	8.20	122.1703	8.1990	122.1703	0.00
26/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	2094	2	2094	2	0.00
26/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2242	2	2242	2	0.00
26/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	1951	2	1951	2	0.00
26/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	842	1	842	1	0.00
26/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	695	1	695	1	0.00
26/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	766	1	766	1	0.00
26/05/2010	R157 On 03-February-11			Bond Future	8.26	124.4180	8.2580	124.4180	0.00
26/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1016	1	1016	1	0.00
26/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1095	1	1095	1	0.00
26/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	940	1	940	1	0.00
26/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2678	3	2678	3	0.00
26/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2404	3	2404	3	0.00
26/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2539	3	2539	3	0.00
26/05/2010	R186 On 05-August-10			Bond Future	8.94	113.3653	8.9400	113.3653	20,528.00
26/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	3729	3	3729	3	0.00
26/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1213	1	1213	1	1,300.00
26/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	9354	8	9354	8	0.00
26/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	7374	6	7374	6	0.00
26/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	166	0	166	0	1,300.00
26/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	61	0	61	0	3,000.00
26/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	3010	4	3010	4	0.00
26/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	886	1	886	1	0.00
26/05/2010	R186 On 04-November-10			Bond Future	9.00	115.2617	9.0020	115.2617	0.00
26/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	4364	4	4364	4	0.00
26/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	4644	4	4644	4	0.00
26/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	4092	3	4092	3	0.00
26/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	2062	2	2062	2	9,800.00
26/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2291	3	2291	3	0.00
26/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	4417	5	4417	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
26/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	1950	2	1950	2	0.00
26/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2116	3	2116	3	0.00
26/05/2010	R186 On 03-February-11			Bond Future	9.05	112.0935	9.0490	112.0935	0.00
26/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	3651	3	3651	3	0.00
26/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	3434	3	3434	3	0.00
26/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	3878	3	3878	3	0.00
26/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	3869	5	3869	5	0.00
26/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	4338	5	4338	5	0.00
26/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	4097	5	4097	5	0.00
26/05/2010	R201 On 05-August-10			Bond Future	8.06	103.1188	8.0560	103.1188	1,174.00
26/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3415	3	3415	3	0.00
26/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	18	0	18	0	0.00
26/05/2010	R201 On 04-November-10			Bond Future	8.14	104.8451	8.1410	104.8451	0.00
26/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1798	1	1798	1	0.00
26/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1682	1	1682	1	0.00
26/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	1918	2	1918	2	0.00
26/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	505	1	505	1	0.00
26/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	612	1	612	1	0.00
26/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	557	1	557	1	0.00
26/05/2010	R201 On 03-February-11			Bond Future	8.20	102.3542	8.1960	102.3542	0.00
26/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	904	1	904	1	0.00
26/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	976	1	976	1	0.00
26/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	836	1	836	1	0.00
26/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1651	2	1651	2	0.00
26/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1458	2	1458	2	0.00
26/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1552	2	1552	2	0.00
26/05/2010	R203 On 05-August-10			Bond Future	8.69	100.4487	8.6860	100.4487	3,317.00
26/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	3057	3	3057	3	0.00
26/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	211	0	211	0	0.00
26/05/2010	R203 On 04-November-10			Bond Future	8.78	97.9640	8.7750	97.9640	0.00
26/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	3040	3	3040	3	0.00
26/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	3217	3	3217	3	0.00
26/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	2866	2	2866	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
26/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	777	1	777	1	0.00
26/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	644	1	644	1	0.00
26/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	708	1	708	1	0.00
26/05/2010	R203 On 03-February-11			Bond Future	8.84	99.7714	8.8440	99.7714	0.00
26/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1266	1	1266	1	0.00
26/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1176	1	1176	1	0.00
26/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1361	1	1361	1	0.00
26/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2794	3	2794	3	0.00
26/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	3102	4	3102	4	0.00
26/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	2945	3	2945	3	0.00
26/05/2010	R204 On 05-August-10			Bond Future	8.74	95.8679	8.7420	95.8679	2,664.00
26/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	3087	2	3087	2	0.00
26/05/2010	R204 On 05-August-10	8.70	Call	Bond Future	1046	1	1046	1	0.00
26/05/2010	R204 On 05-August-10	8.70	Put	Bond Future	1285	2	1285	2	650.00
26/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	255	0	255	0	780.00
26/05/2010	R204 On 04-November-10			Bond Future	8.82	97.4707	8.8210	97.4707	0.00
26/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	3254	3	3254	3	0.00
26/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	3069	2	3069	2	0.00
26/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	3444	3	3444	3	0.00
26/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	837	1	837	1	0.00
26/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	999	1	999	1	0.00
26/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	915	1	915	1	0.00
26/05/2010	R204 On 03-February-11			Bond Future	8.88	95.2302	8.8800	95.2302	0.00
26/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1346	1	1346	1	0.00
26/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1448	1	1448	1	0.00
26/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1248	1	1248	1	0.00
26/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3607	4	3607	4	0.00
26/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3252	4	3252	4	0.00
26/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3427	4	3427	4	0.00
26/05/2010	R206 On 05-August-10			Bond Future	8.03	98.4425	8.0290	98.4425	0.00
26/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2793	2	2793	2	0.00
26/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	9	0	9	0	0.00
26/05/2010	R206 On 04-November-10			Bond Future	8.13	100.0906	8.1270	100.0906	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1415	1	1415	1	0.00
26/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1511	1	1511	1	0.00
26/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1323	1	1323	1	0.00
26/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	447	1	447	1	0.00
26/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	365	1	365	1	0.00
26/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	404	1	404	1	0.00
26/05/2010	R206 On 03-February-11			Bond Future	8.19	98.1628	8.1920	98.1628	0.00
26/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	684	0	684	0	0.00
26/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	632	0	632	0	0.00
26/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	738	1	738	1	0.00
26/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	1099	1	1099	1	0.00
26/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1248	2	1248	2	0.00
26/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1172	2	1172	2	0.00
26/05/2010	R207 On 05-August-10			Bond Future	8.79	89.9890	8.7890	89.9890	872.00
26/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	4228	4	4228	4	0.00
26/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	3018	2	3018	2	0.00
26/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	233	0	233	0	250.00
26/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	342	1	342	1	100.00
26/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	3496	4	3496	4	0.00
26/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	144	0	144	0	150.00
26/05/2010	R207 On 04-November-10			Bond Future	8.86	91.4951	8.8600	91.4951	0.00
26/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3239	3	3239	3	0.00
26/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	3050	3	3050	3	0.00
26/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3434	3	3434	3	0.00
26/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	931	1	931	1	0.00
26/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1108	1	1108	1	0.00
26/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	1016	1	1016	1	0.00
26/05/2010	R207 On 03-February-11			Bond Future	8.91	89.5404	8.9130	89.5404	0.00
26/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	1976	2	1976	2	0.00
26/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	2107	2	2107	2	0.00
26/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1851	2	1851	2	0.00
26/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	3070	4	3070	4	0.00
26/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	2751	3	2751	3	0.00

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26/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	2907	3	2907	3	0.00
26/05/2010	R208 On 05-August-10			Bond Future	8.81	87.4823	8.8130	87.4823	6,287.00
26/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	4288	4	4288	4	0.00
26/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	181	0	181	0	0.00
26/05/2010	R208 On 04-November-10			Bond Future	8.88	85.5478	8.8810	85.5478	0.00
26/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	3268	3	3268	3	0.00
26/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	3469	3	3469	3	0.00
26/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	3073	3	3073	3	0.00
26/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1169	2	1169	2	0.00
26/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	979	1	979	1	0.00
26/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1070	1	1070	1	0.00
26/05/2010	R208 On 03-February-11			Bond Future	8.93	87.1288	8.9320	87.1288	0.00
26/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	2036	2	2036	2	0.00
26/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1908	2	1908	2	0.00
26/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	2171	2	2171	2	0.00
26/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	2961	3	2961	3	0.00
26/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3303	4	3303	4	0.00
26/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3128	4	3128	4	0.00
26/05/2010	R209 On 05-August-10			Bond Future	8.87	74.7314	8.8670	74.7314	1,821.00
26/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1288	1	1288	1	0.00
26/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	2219	3	2219	3	0.00
26/05/2010	R209 On 04-November-10			Bond Future	8.91	72.8305	8.9140	72.8305	0.00
26/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	2893	2	2893	2	0.00
26/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	3106	2	3106	2	0.00
26/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2689	2	2689	2	0.00
26/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2409	3	2409	3	0.00
26/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	2057	3	2057	3	0.00
26/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2227	3	2227	3	0.00
26/05/2010	R209 On 03-February-11			Bond Future	8.95	74.1770	8.9480	74.1770	0.00
26/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3638	3	3638	3	0.00
26/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3841	3	3841	3	0.00
26/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3442	3	3442	3	0.00
26/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3427	4	3427	4	0.00

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26/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	3058	4	3058	4	0.00
26/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3237	4	3237	4	0.00
26/05/2010	TRT1 On 05-August-10			Index Future	316.46	314.0290	316.4600	314.0290	100.00
26/05/2010	TRT1 On 04-November-10			Index Future	321.76	319.2860	321.7580	319.2860	0.00
27/05/2010	AL7T On 05-August-10			Index Future	347.17	346.1760	347.1700	346.1760	58.00
27/05/2010	ALBI On 05-August-10			Index Future	319.84	319.0340	319.8420	319.0340	1,460.00
27/05/2010	ALBI On 04-November-10			Index Future	325.20	324.3750	325.1970	324.3750	0.00
27/05/2010	CRD1 On 05-August-10			Index Future	140.67	140.4210	140.6680	140.4210	2.00
27/05/2010	CRD1 On 04-November-10			Index Future	143.02	142.7720	143.0230	142.7720	0.00
27/05/2010	GOVI On 05-August-10			GOVI	321.11	320.3180	321.1090	320.3180	325.00
27/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	70483	7	70483	7	0.00
27/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	15393	2	15393	2	0.00
27/05/2010	GOVI On 04-November-10			GOVI	326.49	325.6810	326.4860	325.6810	0.00
27/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
27/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
27/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
27/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	25040	3	25040	3	0.00
27/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	25240	3	25240	3	0.00
27/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	25140	3	25140	3	0.00
27/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/05/2010	ILBI On 05-August-10			Index Future	378.90	378.9670	378.8950	378.9670	501.00
27/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
27/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
27/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.60	93.3950	6.6040	93.3950	0.00
27/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.56	93.4650	6.5610	93.4650	1,000.00
27/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.52	93.4950	6.5220	93.4950	1,000.00
27/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.51	93.5050	6.5110	93.5050	1,000.00
27/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.51	93.5050	6.5110	93.5050	0.00

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27/05/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.51	93.5050	6.5120	93.5050	0.00
27/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.51	93.5050	6.5120	93.5050	0.00
27/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.68	93.3350	6.6750	93.3350	5,500.00
27/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.93	93.0850	6.9290	93.0850	4,600.00
27/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.30	92.7150	7.2960	92.7150	3,500.00
27/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.62	92.4050	7.6170	92.4050	5,000.00
27/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.83	92.1750	7.8290	92.1750	0.00
27/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
27/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
27/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
27/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
27/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
27/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
27/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
27/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
27/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
27/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
27/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
27/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
27/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
27/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
27/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
27/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
27/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
27/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
27/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
27/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
27/05/2010	OTH1 On 05-August-10			Index Future	312.57	311.6660	312.5700	311.6660	3.00
27/05/2010	OTH1 On 04-November-10			Index Future	317.80	316.8850	317.8040	316.8850	0.00
27/05/2010	R157 On 05-August-10			Bond Future	8.06	127.5668	8.0600	127.5668	5,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	3261	3	3261	3	0.00
27/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	2265	2	2265	2	0.00
27/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1410	1	1410	1	500.00
27/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	4327	4	4327	4	0.00
27/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	28	0	28	0	0.00
27/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	525	1	525	1	0.00
27/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	228	0	228	0	2,500.00
27/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	86	0	86	0	0.00
27/05/2010	R157 On 04-November-10			Bond Future	8.14	122.8829	8.1420	122.8829	0.00
27/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	2261	2	2261	2	0.00
27/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2415	2	2415	2	0.00
27/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	2113	2	2113	2	0.00
27/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	751	1	751	1	0.00
27/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	615	1	615	1	0.00
27/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	679	1	679	1	0.00
27/05/2010	R157 On 03-February-11			Bond Future	8.20	125.1410	8.1980	125.1410	0.00
27/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1108	1	1108	1	0.00
27/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	1027	1	1027	1	0.00
27/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1192	1	1192	1	0.00
27/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2247	2	2247	2	0.00
27/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2511	3	2511	3	0.00
27/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2377	3	2377	3	0.00
27/05/2010	R186 On 05-August-10			Bond Future	8.91	114.7176	8.9080	114.7176	20,528.00
27/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	3937	4	3937	4	0.00
27/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	9643	9	9643	9	0.00
27/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1313	1	1313	1	1,300.00
27/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	7649	7	7649	7	0.00
27/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	142	0	142	0	1,300.00
27/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	2810	3	2810	3	0.00
27/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	50	0	50	0	3,000.00
27/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	795	1	795	1	0.00
27/05/2010	R186 On 04-November-10			Bond Future	8.97	116.6388	8.9690	116.6388	0.00
27/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	4547	4	4547	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
27/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	4834	5	4834	5	0.00
27/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	4268	4	4268	4	0.00
27/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	2174	2	2174	2	9,800.00
27/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2163	2	2163	2	0.00
27/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	4225	4	4225	4	0.00
27/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	1836	2	1836	2	0.00
27/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	1994	2	1994	2	0.00
27/05/2010	R186 On 03-February-11			Bond Future	9.02	113.4877	9.0150	113.4877	0.00
27/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	3800	4	3800	4	0.00
27/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	4032	4	4032	4	0.00
27/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	3577	3	3577	3	0.00
27/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	4172	4	4172	4	0.00
27/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	3714	4	3714	4	0.00
27/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	3937	4	3937	4	0.00
27/05/2010	R201 On 05-August-10			Bond Future	8.00	103.7119	8.0020	103.7119	1,174.00
27/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3609	3	3609	3	0.00
27/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	13	0	13	0	0.00
27/05/2010	R201 On 04-November-10			Bond Future	8.08	105.4491	8.0840	105.4491	0.00
27/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1934	2	1934	2	0.00
27/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1813	2	1813	2	0.00
27/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	2058	2	2058	2	0.00
27/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	446	1	446	1	0.00
27/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	545	1	545	1	0.00
27/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	494	1	494	1	0.00
27/05/2010	R201 On 03-February-11			Bond Future	8.14	102.9648	8.1350	102.9648	0.00
27/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	989	1	989	1	0.00
27/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	917	1	917	1	0.00
27/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	1065	1	1065	1	0.00
27/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1346	1	1346	1	0.00
27/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1530	2	1530	2	0.00
27/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1436	2	1436	2	0.00
27/05/2010	R203 On 05-August-10			Bond Future	8.64	101.0530	8.6440	101.0530	3,317.00
27/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	3239	3	3239	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
27/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	176	0	176	0	0.00
27/05/2010	R203 On 04-November-10			Bond Future	8.73	98.5746	8.7300	98.5746	0.00
27/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	3200	3	3200	3	0.00
27/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	3383	3	3383	3	0.00
27/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	3023	3	3023	3	0.00
27/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	709	1	709	1	0.00
27/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	585	1	585	1	0.00
27/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	644	1	644	1	0.00
27/05/2010	R203 On 03-February-11			Bond Future	8.80	100.3919	8.7970	100.3919	0.00
27/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1350	1	1350	1	0.00
27/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1449	1	1449	1	0.00
27/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1256	1	1256	1	0.00
27/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	2955	3	2955	3	0.00
27/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2655	3	2655	3	0.00
27/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	2802	3	2802	3	0.00
27/05/2010	R204 On 05-August-10			Bond Future	8.69	96.7605	8.6900	96.7605	2,664.00
27/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	3334	3	3334	3	0.00
27/05/2010	R204 On 05-August-10	8.70	Call	Bond Future	1184	1	1184	1	0.00
27/05/2010	R204 On 05-August-10	8.70	Put	Bond Future	1127	1	1127	1	650.00
27/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	206	0	206	0	780.00
27/05/2010	R204 On 04-November-10			Bond Future	8.77	98.3790	8.7660	98.3790	0.00
27/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	3467	3	3467	3	0.00
27/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	3275	3	3275	3	0.00
27/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	3663	3	3663	3	0.00
27/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	751	1	751	1	0.00
27/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	900	1	900	1	0.00
27/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	823	1	823	1	0.00
27/05/2010	R204 On 03-February-11			Bond Future	8.82	96.1535	8.8230	96.1535	0.00
27/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1457	1	1457	1	0.00
27/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1354	1	1354	1	0.00
27/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1566	1	1566	1	0.00
27/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	3061	3	3061	3	0.00
27/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3405	4	3405	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
27/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3230	3	3230	3	0.00
27/05/2010	R206 On 05-August-10			Bond Future	7.96	98.9833	7.9640	98.9833	0.00
27/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	2979	3	2979	3	0.00
27/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	6	0	6	0	0.00
27/05/2010	R206 On 04-November-10			Bond Future	8.06	100.6397	8.0560	100.6397	0.00
27/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1551	1	1551	1	0.00
27/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1651	2	1651	2	0.00
27/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1454	1	1454	1	0.00
27/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	384	0	384	0	0.00
27/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	312	0	312	0	0.00
27/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	346	0	346	0	0.00
27/05/2010	R206 On 03-February-11			Bond Future	8.11	98.7159	8.1140	98.7159	0.00
27/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	769	1	769	1	0.00
27/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	827	1	827	1	0.00
27/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	713	1	713	1	0.00
27/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1131	1	1131	1	0.00
27/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	990	1	990	1	0.00
27/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1059	1	1059	1	0.00
27/05/2010	R207 On 05-August-10			Bond Future	8.74	90.7950	8.7370	90.7950	872.00
27/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	4507	4	4507	4	0.00
27/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	3265	3	3265	3	0.00
27/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	277	0	277	0	250.00
27/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	281	0	281	0	100.00
27/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	3232	3	3232	3	0.00
27/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	115	0	115	0	150.00
27/05/2010	R207 On 04-November-10			Bond Future	8.81	92.3128	8.8050	92.3128	0.00
27/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3457	3	3457	3	0.00
27/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	3261	3	3261	3	0.00
27/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3658	3	3658	3	0.00
27/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	836	1	836	1	0.00
27/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	1000	1	1000	1	0.00
27/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	915	1	915	1	0.00
27/05/2010	R207 On 03-February-11			Bond Future	8.86	90.3748	8.8570	90.3748	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	2119	2	2119	2	0.00
27/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	1988	2	1988	2	0.00
27/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	2256	2	2256	2	0.00
27/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	2582	3	2582	3	0.00
27/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	2888	3	2888	3	0.00
27/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	2731	3	2731	3	0.00
27/05/2010	R208 On 05-August-10			Bond Future	8.78	88.3834	8.7820	88.3834	6,287.00
27/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	4455	4	4455	4	0.00
27/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	156	0	156	0	0.00
27/05/2010	R208 On 04-November-10			Bond Future	8.85	86.4621	8.8490	86.4621	0.00
27/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	3396	3	3396	3	0.00
27/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	3602	3	3602	3	0.00
27/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	3197	3	3197	3	0.00
27/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1098	1	1098	1	0.00
27/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	918	1	918	1	0.00
27/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	1004	1	1004	1	0.00
27/05/2010	R208 On 03-February-11			Bond Future	8.90	88.0567	8.8990	88.0567	0.00
27/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	2120	2	2120	2	0.00
27/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	2259	2	2259	2	0.00
27/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	1988	2	1988	2	0.00
27/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3187	3	3187	3	0.00
27/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	2853	3	2853	3	0.00
27/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	3015	3	3015	3	0.00
27/05/2010	R209 On 05-August-10			Bond Future	8.82	75.9356	8.8160	75.9356	1,821.00
27/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1455	1	1455	1	0.00
27/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	1982	2	1982	2	0.00
27/05/2010	R209 On 04-November-10			Bond Future	8.86	74.0540	8.8610	74.0540	0.00
27/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	3123	3	3123	3	0.00
27/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	3345	3	3345	3	0.00
27/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2909	3	2909	3	0.00
27/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2214	2	2214	2	0.00
27/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	1881	2	1881	2	0.00
27/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2042	2	2042	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2010	R209 On 03-February-11			Bond Future	8.89	75.4222	8.8940	75.4222	0.00
27/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3862	4	3862	4	0.00
27/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	4073	4	4073	4	0.00
27/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3659	3	3659	3	0.00
27/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3223	3	3223	3	0.00
27/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	2869	3	2869	3	0.00
27/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3041	3	3041	3	0.00
27/05/2010	TRT1 On 05-August-10			Index Future	317.24	316.4600	317.2440	316.4600	100.00
27/05/2010	TRT1 On 04-November-10			Index Future	322.56	321.7580	322.5550	321.7580	0.00
28/05/2010	AL7T On 05-August-10			Index Future	347.51	347.1700	347.5080	347.1700	58.00
28/05/2010	ALBI On 05-August-10			Index Future	319.92	319.8420	319.9150	319.8420	1,460.00
28/05/2010	ALBI On 04-November-10			Index Future	325.27	325.1970	325.2710	325.1970	0.00
28/05/2010	CRD1 On 05-August-10			Index Future	140.75	140.6680	140.7510	140.6680	2.00
28/05/2010	CRD1 On 04-November-10			Index Future	143.11	143.0230	143.1070	143.0230	0.00
28/05/2010	GOVI On 05-August-10			GOVI	321.20	321.1090	321.2000	321.1090	325.00
28/05/2010	GOVI On 05-August-10	315.60	Call	GOVI	70933	7	70933	7	0.00
28/05/2010	GOVI On 05-August-10	315.60	Put	GOVI	14933	2	14933	2	0.00
28/05/2010	GOVI On 04-November-10			GOVI	326.58	326.4860	326.5790	326.4860	0.00
28/05/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
28/05/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
28/05/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
28/05/2010	GOVI On 04-November-10	328.99	Put	GOVI	24110	3	24110	3	0.00
28/05/2010	GOVI On 04-November-10	329.01	Put	GOVI	24310	3	24310	3	0.00
28/05/2010	GOVI On 04-November-10	329.00	Put	GOVI	24210	3	24210	3	0.00
28/05/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/05/2010	ILBI On 05-August-10			Index Future	378.62	378.8950	378.6160	378.8950	501.00
28/05/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
28/05/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
28/05/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/05/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/05/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/05/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/05/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.61	93.3960	6.6050	93.3960	0.00
28/05/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.55	93.4390	6.5450	93.4390	1,000.00
28/05/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.52	93.4780	6.5150	93.4780	1,000.00
28/05/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.51	93.4890	6.5050	93.4890	1,000.00
28/05/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.51	93.4890	6.5050	93.4890	0.00
28/05/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.51	93.4880	6.5050	93.4880	0.00
28/05/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.51	93.4880	6.5050	93.4880	0.00
28/05/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.68	93.3250	6.6750	93.3250	5,500.00
28/05/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.93	93.0710	6.9250	93.0710	4,600.00
28/05/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.30	92.7040	7.2950	92.7040	3,500.00
28/05/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.61	92.3830	7.6050	92.3830	5,000.00
28/05/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.82	92.1710	7.8150	92.1710	0.00
28/05/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
28/05/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
28/05/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/05/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
28/05/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
28/05/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
28/05/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
28/05/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
28/05/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
28/05/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/05/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
28/05/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
28/05/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
28/05/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
28/05/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
28/05/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
28/05/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/05/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
28/05/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
28/05/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
28/05/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
28/05/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
28/05/2010	OTH1 On 05-August-10			Index Future	312.53	312.5700	312.5310	312.5700	3.00
28/05/2010	OTH1 On 04-November-10			Index Future	317.76	317.8040	317.7640	317.8040	0.00
28/05/2010	R157 On 05-August-10			Bond Future	8.04	127.8145	8.0380	127.8145	5,757.00
28/05/2010	R157 On 05-August-10	8.75	Call	Bond Future	3353	3	3353	3	0.00
28/05/2010	R157 On 05-August-10	8.50	Call	Bond Future	2346	2	2346	2	0.00
28/05/2010	R157 On 05-August-10	9.00	Call	Bond Future	4426	4	4426	4	0.00
28/05/2010	R157 On 05-August-10	8.25	Call	Bond Future	1473	1	1473	1	500.00
28/05/2010	R157 On 05-August-10	9.00	Put	Bond Future	24	0	24	0	0.00
28/05/2010	R157 On 05-August-10	8.25	Put	Bond Future	485	1	485	1	0.00
28/05/2010	R157 On 05-August-10	8.50	Put	Bond Future	206	0	206	0	2,500.00
28/05/2010	R157 On 05-August-10	8.75	Put	Bond Future	75	0	75	0	0.00
28/05/2010	R157 On 04-November-10			Bond Future	8.12	123.1365	8.1190	123.1365	0.00
28/05/2010	R157 On 04-November-10	8.50	Call	Bond Future	2329	2	2329	2	0.00
28/05/2010	R157 On 04-November-10	8.45	Call	Bond Future	2178	2	2178	2	0.00
28/05/2010	R157 On 04-November-10	8.55	Call	Bond Future	2485	2	2485	2	0.00
28/05/2010	R157 On 04-November-10	8.55	Put	Bond Future	582	1	582	1	0.00
28/05/2010	R157 On 04-November-10	8.45	Put	Bond Future	713	1	713	1	0.00
28/05/2010	R157 On 04-November-10	8.50	Put	Bond Future	645	1	645	1	0.00
28/05/2010	R157 On 03-February-11			Bond Future	8.17	125.3946	8.1730	125.3946	0.00
28/05/2010	R157 On 03-February-11	7.90	Call	Bond Future	1146	1	1146	1	0.00
28/05/2010	R157 On 03-February-11	7.85	Call	Bond Future	1063	1	1063	1	0.00
28/05/2010	R157 On 03-February-11	7.95	Call	Bond Future	1233	1	1233	1	0.00
28/05/2010	R157 On 03-February-11	7.95	Put	Bond Future	2182	2	2182	2	0.00
28/05/2010	R157 On 03-February-11	7.85	Put	Bond Future	2441	3	2441	3	0.00
28/05/2010	R157 On 03-February-11	7.90	Put	Bond Future	2310	2	2310	2	0.00
28/05/2010	R186 On 05-August-10			Bond Future	8.93	115.0173	8.9280	115.0173	20,528.00
28/05/2010	R186 On 05-August-10	9.25	Call	Bond Future	3787	4	3787	4	0.00
28/05/2010	R186 On 05-August-10	8.75	Call	Bond Future	1228	1	1228	1	1,300.00
28/05/2010	R186 On 05-August-10	9.75	Call	Bond Future	7469	8	7469	8	0.00
28/05/2010	R186 On 05-August-10	10.00	Call	Bond Future	9458	10	9458	10	0.00
28/05/2010	R186 On 05-August-10	10.00	Put	Bond Future	53	0	53	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	R186 On 05-August-10	9.75	Put	Bond Future	149	0	149	0	1,300.00
28/05/2010	R186 On 05-August-10	8.75	Put	Bond Future	2912	3	2912	3	0.00
28/05/2010	R186 On 05-August-10	9.25	Put	Bond Future	832	1	832	1	0.00
28/05/2010	R186 On 04-November-10			Bond Future	8.99	116.9431	8.9900	116.9431	0.00
28/05/2010	R186 On 04-November-10	9.25	Call	Bond Future	4415	5	4415	5	0.00
28/05/2010	R186 On 04-November-10	9.30	Call	Bond Future	4697	5	4697	5	0.00
28/05/2010	R186 On 04-November-10	8.75	Call	Bond Future	2087	2	2087	2	9,800.00
28/05/2010	R186 On 04-November-10	9.20	Call	Bond Future	4140	4	4140	4	0.00
28/05/2010	R186 On 04-November-10	9.20	Put	Bond Future	2229	2	2229	2	0.00
28/05/2010	R186 On 04-November-10	8.75	Put	Bond Future	4332	4	4332	4	0.00
28/05/2010	R186 On 04-November-10	9.30	Put	Bond Future	1893	2	1893	2	0.00
28/05/2010	R186 On 04-November-10	9.25	Put	Bond Future	2056	2	2056	2	0.00
28/05/2010	R186 On 03-February-11			Bond Future	9.04	113.7970	9.0360	113.7970	0.00
28/05/2010	R186 On 03-February-11	9.00	Call	Bond Future	3695	4	3695	4	0.00
28/05/2010	R186 On 03-February-11	9.05	Call	Bond Future	3924	4	3924	4	0.00
28/05/2010	R186 On 03-February-11	8.95	Call	Bond Future	3476	4	3476	4	0.00
28/05/2010	R186 On 03-February-11	8.95	Put	Bond Future	4262	4	4262	4	0.00
28/05/2010	R186 On 03-February-11	9.05	Put	Bond Future	3797	4	3797	4	0.00
28/05/2010	R186 On 03-February-11	9.00	Put	Bond Future	4023	4	4023	4	0.00
28/05/2010	R201 On 05-August-10			Bond Future	7.98	103.9106	7.9800	103.9106	1,174.00
28/05/2010	R201 On 05-August-10	9.00	Call	Bond Future	3688	4	3688	4	0.00
28/05/2010	R201 On 05-August-10	9.00	Put	Bond Future	11	0	11	0	0.00
28/05/2010	R201 On 04-November-10			Bond Future	8.06	105.6480	8.0600	105.6480	0.00
28/05/2010	R201 On 04-November-10	8.50	Call	Bond Future	1991	2	1991	2	0.00
28/05/2010	R201 On 04-November-10	8.55	Call	Bond Future	2117	2	2117	2	0.00
28/05/2010	R201 On 04-November-10	8.45	Call	Bond Future	1869	2	1869	2	0.00
28/05/2010	R201 On 04-November-10	8.45	Put	Bond Future	517	1	517	1	0.00
28/05/2010	R201 On 04-November-10	8.55	Put	Bond Future	422	0	422	0	0.00
28/05/2010	R201 On 04-November-10	8.50	Put	Bond Future	467	0	467	0	0.00
28/05/2010	R201 On 03-February-11			Bond Future	8.11	103.1660	8.1090	103.1660	0.00
28/05/2010	R201 On 03-February-11	8.00	Call	Bond Future	1026	1	1026	1	0.00
28/05/2010	R201 On 03-February-11	7.95	Call	Bond Future	951	1	951	1	0.00
28/05/2010	R201 On 03-February-11	8.05	Call	Bond Future	1104	1	1104	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
28/05/2010	R201 On 03-February-11	8.05	Put	Bond Future	1299	1	1299	1	0.00
28/05/2010	R201 On 03-February-11	7.95	Put	Bond Future	1478	2	1478	2	0.00
28/05/2010	R201 On 03-February-11	8.00	Put	Bond Future	1387	1	1387	1	0.00
28/05/2010	R203 On 05-August-10			Bond Future	8.62	101.2693	8.6220	101.2693	3,317.00
28/05/2010	R203 On 05-August-10	9.25	Call	Bond Future	3335	3	3335	3	0.00
28/05/2010	R203 On 05-August-10	9.25	Put	Bond Future	159	0	159	0	0.00
28/05/2010	R203 On 04-November-10			Bond Future	8.71	98.7992	8.7080	98.7992	0.00
28/05/2010	R203 On 04-November-10	9.25	Call	Bond Future	3279	3	3279	3	0.00
28/05/2010	R203 On 04-November-10	9.20	Call	Bond Future	3099	3	3099	3	0.00
28/05/2010	R203 On 04-November-10	9.30	Call	Bond Future	3463	3	3463	3	0.00
28/05/2010	R203 On 04-November-10	9.30	Put	Bond Future	555	1	555	1	0.00
28/05/2010	R203 On 04-November-10	9.20	Put	Bond Future	675	1	675	1	0.00
28/05/2010	R203 On 04-November-10	9.25	Put	Bond Future	613	1	613	1	0.00
28/05/2010	R203 On 03-February-11			Bond Future	8.77	100.6192	8.7740	100.6192	0.00
28/05/2010	R203 On 03-February-11	8.50	Call	Bond Future	1390	1	1390	1	0.00
28/05/2010	R203 On 03-February-11	8.55	Call	Bond Future	1492	1	1492	1	0.00
28/05/2010	R203 On 03-February-11	8.45	Call	Bond Future	1294	1	1294	1	0.00
28/05/2010	R203 On 03-February-11	8.45	Put	Bond Future	2882	3	2882	3	0.00
28/05/2010	R203 On 03-February-11	8.55	Put	Bond Future	2586	3	2586	3	0.00
28/05/2010	R203 On 03-February-11	8.50	Put	Bond Future	2730	3	2730	3	0.00
28/05/2010	R204 On 05-August-10			Bond Future	8.67	97.0566	8.6680	97.0566	2,664.00
28/05/2010	R204 On 05-August-10	9.25	Call	Bond Future	3439	3	3439	3	0.00
28/05/2010	R204 On 05-August-10	8.70	Call	Bond Future	1241	1	1241	1	0.00
28/05/2010	R204 On 05-August-10	8.70	Put	Bond Future	1058	1	1058	1	650.00
28/05/2010	R204 On 05-August-10	9.25	Put	Bond Future	185	0	185	0	780.00
28/05/2010	R204 On 04-November-10			Bond Future	8.74	98.6843	8.7440	98.6843	0.00
28/05/2010	R204 On 04-November-10	9.25	Call	Bond Future	3551	3	3551	3	0.00
28/05/2010	R204 On 04-November-10	9.30	Call	Bond Future	3750	4	3750	4	0.00
28/05/2010	R204 On 04-November-10	9.20	Call	Bond Future	3357	3	3357	3	0.00
28/05/2010	R204 On 04-November-10	9.20	Put	Bond Future	859	1	859	1	0.00
28/05/2010	R204 On 04-November-10	9.30	Put	Bond Future	716	1	716	1	0.00
28/05/2010	R204 On 04-November-10	9.25	Put	Bond Future	784	1	784	1	0.00
28/05/2010	R204 On 03-February-11			Bond Future	8.80	96.4621	8.8000	96.4621	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2010	R204 On 03-February-11	8.50	Call	Bond Future	1502	1	1502	1	0.00
28/05/2010	R204 On 03-February-11	8.45	Call	Bond Future	1397	1	1397	1	0.00
28/05/2010	R204 On 03-February-11	8.55	Call	Bond Future	1613	2	1613	2	0.00
28/05/2010	R204 On 03-February-11	8.55	Put	Bond Future	2984	3	2984	3	0.00
28/05/2010	R204 On 03-February-11	8.45	Put	Bond Future	3323	3	3323	3	0.00
28/05/2010	R204 On 03-February-11	8.50	Put	Bond Future	3150	3	3150	3	0.00
28/05/2010	R206 On 05-August-10			Bond Future	7.94	99.1732	7.9420	99.1732	0.00
28/05/2010	R206 On 05-August-10	9.00	Call	Bond Future	3043	3	3043	3	0.00
28/05/2010	R206 On 05-August-10	9.00	Put	Bond Future	5	0	5	0	0.00
28/05/2010	R206 On 04-November-10			Bond Future	8.03	100.8336	8.0320	100.8336	0.00
28/05/2010	R206 On 04-November-10	8.50	Call	Bond Future	1597	2	1597	2	0.00
28/05/2010	R206 On 04-November-10	8.45	Call	Bond Future	1499	1	1499	1	0.00
28/05/2010	R206 On 04-November-10	8.55	Call	Bond Future	1698	2	1698	2	0.00
28/05/2010	R206 On 04-November-10	8.55	Put	Bond Future	293	0	293	0	0.00
28/05/2010	R206 On 04-November-10	8.45	Put	Bond Future	363	0	363	0	0.00
28/05/2010	R206 On 04-November-10	8.50	Put	Bond Future	326	0	326	0	0.00
28/05/2010	R206 On 03-February-11			Bond Future	8.09	98.9139	8.0880	98.9139	0.00
28/05/2010	R206 On 03-February-11	8.00	Call	Bond Future	797	1	797	1	0.00
28/05/2010	R206 On 03-February-11	8.05	Call	Bond Future	857	1	857	1	0.00
28/05/2010	R206 On 03-February-11	7.95	Call	Bond Future	740	1	740	1	0.00
28/05/2010	R206 On 03-February-11	7.95	Put	Bond Future	1092	1	1092	1	0.00
28/05/2010	R206 On 03-February-11	8.05	Put	Bond Future	954	1	954	1	0.00
28/05/2010	R206 On 03-February-11	8.00	Put	Bond Future	1021	1	1021	1	0.00
28/05/2010	R207 On 05-August-10			Bond Future	8.72	91.1034	8.7150	91.1034	3,861.00
28/05/2010	R207 On 05-August-10	9.50	Call	Bond Future	4625	5	4625	5	0.00
28/05/2010	R207 On 05-August-10	8.25	Call	Bond Future	295	0	295	0	250.00
28/05/2010	R207 On 05-August-10	9.25	Call	Bond Future	3370	3	3370	3	0.00
28/05/2010	R207 On 05-August-10	9.25	Put	Bond Future	255	0	255	0	100.00
28/05/2010	R207 On 05-August-10	8.25	Put	Bond Future	3119	3	3119	3	0.00
28/05/2010	R207 On 05-August-10	9.50	Put	Bond Future	102	0	102	0	150.00
28/05/2010	R207 On 04-November-10			Bond Future	8.78	92.6320	8.7830	92.6320	0.00
28/05/2010	R207 On 04-November-10	9.25	Call	Bond Future	3543	3	3543	3	0.00
28/05/2010	R207 On 04-November-10	9.30	Call	Bond Future	3747	4	3747	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
28/05/2010	R207 On 04-November-10	9.20	Call	Bond Future	3344	3	3344	3	0.00
28/05/2010	R207 On 04-November-10	9.20	Put	Bond Future	955	1	955	1	0.00
28/05/2010	R207 On 04-November-10	9.30	Put	Bond Future	797	1	797	1	0.00
28/05/2010	R207 On 04-November-10	9.25	Put	Bond Future	873	1	873	1	0.00
28/05/2010	R207 On 03-February-11			Bond Future	8.83	90.6931	8.8340	90.6931	0.00
28/05/2010	R207 On 03-February-11	8.75	Call	Bond Future	2177	2	2177	2	0.00
28/05/2010	R207 On 03-February-11	8.70	Call	Bond Future	2043	2	2043	2	0.00
28/05/2010	R207 On 03-February-11	8.80	Call	Bond Future	2316	2	2316	2	0.00
28/05/2010	R207 On 03-February-11	8.80	Put	Bond Future	2510	3	2510	3	0.00
28/05/2010	R207 On 03-February-11	8.70	Put	Bond Future	2812	3	2812	3	0.00
28/05/2010	R207 On 03-February-11	8.75	Put	Bond Future	2658	3	2658	3	0.00
28/05/2010	R208 On 05-August-10			Bond Future	8.77	88.5750	8.7710	88.5750	9,147.00
28/05/2010	R208 On 05-August-10	9.50	Call	Bond Future	4513	4	4513	4	0.00
28/05/2010	R208 On 05-August-10	9.50	Put	Bond Future	146	0	146	0	0.00
28/05/2010	R208 On 04-November-10			Bond Future	8.84	86.6563	8.8370	86.6563	0.00
28/05/2010	R208 On 04-November-10	9.25	Call	Bond Future	3442	3	3442	3	0.00
28/05/2010	R208 On 04-November-10	9.20	Call	Bond Future	3241	3	3241	3	0.00
28/05/2010	R208 On 04-November-10	9.30	Call	Bond Future	3649	4	3649	4	0.00
28/05/2010	R208 On 04-November-10	9.30	Put	Bond Future	892	1	892	1	0.00
28/05/2010	R208 On 04-November-10	9.20	Put	Bond Future	1070	1	1070	1	0.00
28/05/2010	R208 On 04-November-10	9.25	Put	Bond Future	977	1	977	1	0.00
28/05/2010	R208 On 03-February-11			Bond Future	8.89	88.2534	8.8870	88.2534	0.00
28/05/2010	R208 On 03-February-11	8.75	Call	Bond Future	2148	2	2148	2	0.00
28/05/2010	R208 On 03-February-11	8.80	Call	Bond Future	2288	2	2288	2	0.00
28/05/2010	R208 On 03-February-11	8.70	Call	Bond Future	2015	2	2015	2	0.00
28/05/2010	R208 On 03-February-11	8.70	Put	Bond Future	3142	3	3142	3	0.00
28/05/2010	R208 On 03-February-11	8.80	Put	Bond Future	2810	3	2810	3	0.00
28/05/2010	R208 On 03-February-11	8.75	Put	Bond Future	2972	3	2972	3	0.00
28/05/2010	R209 On 05-August-10			Bond Future	8.84	76.3390	8.8360	76.3390	1,821.00
28/05/2010	R209 On 05-August-10	8.75	Call	Bond Future	1371	1	1371	1	0.00
28/05/2010	R209 On 05-August-10	8.75	Put	Bond Future	2057	2	2057	2	0.00
28/05/2010	R209 On 04-November-10			Bond Future	8.88	74.4694	8.8810	74.4694	0.00
28/05/2010	R209 On 04-November-10	9.00	Call	Bond Future	3024	3	3024	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
28/05/2010	R209 On 04-November-10	9.05	Call	Bond Future	3243	3	3243	3	0.00
28/05/2010	R209 On 04-November-10	8.95	Call	Bond Future	2814	3	2814	3	0.00
28/05/2010	R209 On 04-November-10	8.95	Put	Bond Future	2276	2	2276	2	0.00
28/05/2010	R209 On 04-November-10	9.05	Put	Bond Future	1936	2	1936	2	0.00
28/05/2010	R209 On 04-November-10	9.00	Put	Bond Future	2100	2	2100	2	0.00
28/05/2010	R209 On 03-February-11			Bond Future	8.92	75.8425	8.9150	75.8425	0.00
28/05/2010	R209 On 03-February-11	9.00	Call	Bond Future	3764	4	3764	4	0.00
28/05/2010	R209 On 03-February-11	9.05	Call	Bond Future	3972	4	3972	4	0.00
28/05/2010	R209 On 03-February-11	8.95	Call	Bond Future	3564	4	3564	4	0.00
28/05/2010	R209 On 03-February-11	8.95	Put	Bond Future	3292	3	3292	3	0.00
28/05/2010	R209 On 03-February-11	9.05	Put	Bond Future	2932	3	2932	3	0.00
28/05/2010	R209 On 03-February-11	9.00	Put	Bond Future	3107	3	3107	3	0.00
28/05/2010	TRT1 On 05-August-10			Index Future	317.33	317.2440	317.3310	317.2440	100.00
28/05/2010	TRT1 On 04-November-10			Index Future	322.64	322.5550	322.6440	322.5550	0.00