



Derivatives Monthly Statistics Report

For July 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	AL7T On 05-August-10			Index Future	349.30	347.8000	349.2960	347.8000	58.00
01/07/2010	ALBI On 05-August-10			Index Future	319.24	317.8630	319.2420	317.8630	1,437.00
01/07/2010	ALBI On 04-November-10			Index Future	324.55	323.1500	324.5520	323.1500	0.00
01/07/2010	CRD1 On 05-August-10			Index Future	141.66	141.2770	141.6590	141.2770	2.00
01/07/2010	CRD1 On 04-November-10			Index Future	144.02	143.6270	144.0150	143.6270	0.00
01/07/2010	GOVI On 05-August-10			GOVI	320.50	319.2030	320.5040	319.2030	326.00
01/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	57400	5	57400	5	0.00
01/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	8360	1	8360	1	0.00
01/07/2010	GOVI On 04-November-10			GOVI	325.84	324.5130	325.8350	324.5130	0.00
01/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
01/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
01/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
01/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	31550	4	31550	4	0.00
01/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	31750	4	31750	4	0.00
01/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	31650	4	31650	4	0.00
01/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2010	ILBI On 05-August-10			Index Future	381.28	381.3990	381.2820	381.3990	501.00
01/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
01/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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01/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.52	93.4250	6.5240	93.4250	2,000.00
01/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.47	93.4950	6.4650	93.4950	1,000.00
01/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.43	93.5550	6.4280	93.5550	1,000.00
01/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.39	93.5750	6.3910	93.5750	0.00
01/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.39	93.5750	6.3910	93.5750	0.00
01/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.39	93.5750	6.3920	93.5750	0.00
01/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.43	93.5250	6.4270	93.5250	5,500.00
01/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.61	93.3150	6.6060	93.3150	4,500.00
01/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.95	93.0150	6.9460	93.0150	6,000.00
01/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.20	92.7450	7.2010	92.7450	5,000.00
01/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.47	92.4850	7.4740	92.4850	0.00
01/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.52	92.4350	7.5240	92.4350	0.00
01/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
01/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

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01/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2010	OTH1 On 05-August-10			Index Future	311.99	310.1600	311.9900	310.1600	3.00
01/07/2010	OTH1 On 04-November-10			Index Future	317.18	315.3190	317.1790	315.3190	0.00
01/07/2010	R157 On 05-August-10			Bond Future	7.99	127.8005	7.9900	127.8005	5,033.00
01/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	3515	3	3515	3	0.00
01/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	2419	2	2419	2	0.00
01/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	4631	4	4631	4	0.00
01/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	34	0	34	0	500.00
01/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	1414	1	1414	1	500.00
01/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	2363	3	2363	3	0.00
01/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	3	0	3	0	0.00
01/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	201	0	201	0	0.00
01/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	54	0	54	0	2,500.00
01/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	12	0	12	0	0.00
01/07/2010	R157 On 04-November-10			Bond Future	8.07	123.1098	8.0710	123.1098	0.00
01/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	2497	2	2497	2	0.00
01/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	2663	2	2663	2	0.00
01/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	2336	2	2336	2	0.00
01/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	327	0	327	0	500.00
01/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	657	1	657	1	0.00
01/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2914	3	2914	3	0.00
01/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	546	1	546	1	0.00
01/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	599	1	599	1	0.00
01/07/2010	R157 On 03-February-11			Bond Future	8.13	125.3396	8.1280	125.3396	0.00
01/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1129	1	1129	1	0.00
01/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1228	1	1228	1	0.00
01/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1035	1	1035	1	0.00
01/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	2222	2	2222	2	0.00
01/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1987	2	1987	2	0.00
01/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	2102	2	2102	2	0.00
01/07/2010	R186 On 05-August-10			Bond Future	9.00	113.5400	8.9960	113.5400	20,936.00

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01/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	2853	2	2853	2	0.00
01/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	483	0	483	0	816.00
01/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	6737	6	6737	6	0.00
01/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	8784	8	8784	8	0.00
01/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	112	0	112	0	144.00
01/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1384	1	1384	1	48.00
01/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	1347	2	1347	2	48.00
01/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	4859	5	4859	5	0.00
01/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	12	0	12	0	3,000.00
01/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	51	0	51	0	960.00
01/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	2801	3	2801	3	0.00
01/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	532	1	532	1	0.00
01/07/2010	R186 On 04-November-10			Bond Future	9.06	115.4246	9.0610	115.4246	0.00
01/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	3902	4	3902	4	0.00
01/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4184	4	4184	4	0.00
01/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	3631	3	3631	3	0.00
01/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1629	1	1629	1	9,800.00
01/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	2371	3	2371	3	0.00
01/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	4525	5	4525	5	0.00
01/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	2031	2	2031	2	0.00
01/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	2195	2	2195	2	0.00
01/07/2010	R186 On 03-February-11			Bond Future	9.11	112.2273	9.1130	112.2273	0.00
01/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3304	3	3304	3	0.00
01/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3081	3	3081	3	0.00
01/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	3535	3	3535	3	0.00
01/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	4105	4	4105	4	0.00
01/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	4564	5	4564	5	0.00
01/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	4329	5	4329	5	0.00
01/07/2010	R201 On 05-August-10			Bond Future	7.85	104.2094	7.8480	104.2094	1,388.00
01/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4166	4	4166	4	0.00
01/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	1	0	1	0	0.00
01/07/2010	R201 On 04-November-10			Bond Future	7.92	105.9418	7.9220	105.9418	0.00
01/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2353	2	2353	2	0.00

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01/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2217	2	2217	2	0.00
01/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2493	2	2493	2	0.00
01/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	314	0	314	0	0.00
01/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	381	0	381	0	0.00
01/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	345	0	345	0	0.00
01/07/2010	R201 On 03-February-11			Bond Future	7.97	103.4406	7.9690	103.4406	0.00
01/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1280	1	1280	1	0.00
01/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1375	1	1375	1	0.00
01/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1189	1	1189	1	0.00
01/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	1252	1	1252	1	0.00
01/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	1106	1	1106	1	0.00
01/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	1177	1	1177	1	0.00
01/07/2010	R203 On 05-August-10			Bond Future	8.63	100.9502	8.6330	100.9502	3,767.00
01/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	3170	3	3170	3	0.00
01/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	51	0	51	0	0.00
01/07/2010	R203 On 04-November-10			Bond Future	8.72	98.4651	8.7210	98.4651	0.00
01/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	3224	3	3224	3	0.00
01/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	3413	3	3413	3	0.00
01/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3039	3	3039	3	0.00
01/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	680	1	680	1	0.00
01/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	570	1	570	1	0.00
01/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	623	1	623	1	0.00
01/07/2010	R203 On 03-February-11			Bond Future	8.79	100.2568	8.7930	100.2568	0.00
01/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1250	1	1250	1	0.00
01/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1149	1	1149	1	0.00
01/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1358	1	1358	1	0.00
01/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	2544	3	2544	3	0.00
01/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2829	3	2829	3	0.00
01/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	2683	3	2683	3	0.00
01/07/2010	R204 On 05-August-10			Bond Future	8.74	96.3524	8.7410	96.3524	2,664.00
01/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	2931	3	2931	3	0.00
01/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	691	1	691	1	0.00
01/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	61	0	61	0	249.00

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01/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	833	1	833	1	83.00
01/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	782	1	782	1	83.00
01/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	2905	3	2905	3	0.00
01/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	924	1	924	1	650.00
01/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	93	0	93	0	780.00
01/07/2010	R204 On 04-November-10			Bond Future	8.82	97.9593	8.8220	97.9593	0.00
01/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	3176	3	3176	3	0.00
01/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	2982	3	2982	3	0.00
01/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	3375	3	3375	3	0.00
01/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	774	1	774	1	0.00
01/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	917	1	917	1	0.00
01/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	843	1	843	1	0.00
01/07/2010	R204 On 03-February-11			Bond Future	8.89	95.7012	8.8860	95.7012	0.00
01/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1261	1	1261	1	0.00
01/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1372	1	1372	1	0.00
01/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1158	1	1158	1	0.00
01/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	3550	4	3550	4	0.00
01/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	3208	3	3208	3	0.00
01/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	3374	4	3374	4	0.00
01/07/2010	R206 On 05-August-10			Bond Future	7.76	99.5543	7.7610	99.5543	0.00
01/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	3569	3	3569	3	0.00
01/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
01/07/2010	R206 On 04-November-10			Bond Future	7.84	101.2091	7.8390	101.2091	0.00
01/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2018	2	2018	2	0.00
01/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2131	2	2131	2	0.00
01/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	1906	2	1906	2	0.00
01/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	240	0	240	0	0.00
01/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	196	0	196	0	0.00
01/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	218	0	218	0	0.00
01/07/2010	R206 On 03-February-11			Bond Future	7.89	99.2704	7.8870	99.2704	0.00
01/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1068	1	1068	1	0.00
01/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	993	1	993	1	0.00
01/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1146	1	1146	1	0.00

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01/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	730	1	730	1	0.00
01/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	832	1	832	1	0.00
01/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	779	1	779	1	0.00
01/07/2010	R207 On 05-August-10			Bond Future	8.82	90.1940	8.8190	90.1940	4,639.00
01/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	3948	4	3948	4	0.00
01/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	36	0	36	0	250.00
01/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	2645	2	2645	2	0.00
01/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	147	0	147	0	100.00
01/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	3477	4	3477	4	0.00
01/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	41	0	41	0	150.00
01/07/2010	R207 On 04-November-10			Bond Future	8.89	91.6900	8.8930	91.6900	0.00
01/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3067	3	3067	3	0.00
01/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	2874	3	2874	3	0.00
01/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	3266	3	3266	3	0.00
01/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	954	1	954	1	0.00
01/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	1123	1	1123	1	0.00
01/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	1035	1	1035	1	0.00
01/07/2010	R207 On 03-February-11			Bond Future	8.95	89.7199	8.9520	89.7199	0.00
01/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	1753	2	1753	2	0.00
01/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	1890	2	1890	2	0.00
01/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	1623	1	1623	1	0.00
01/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	3062	3	3062	3	0.00
01/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2755	3	2755	3	0.00
01/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2904	3	2904	3	0.00
01/07/2010	R208 On 05-August-10			Bond Future	8.86	87.6651	8.8580	87.6651	11,317.00
01/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	3891	3	3891	3	0.00
01/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	61	0	61	0	0.00
01/07/2010	R208 On 04-November-10			Bond Future	8.93	85.7212	8.9290	85.7212	0.00
01/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3063	3	3063	3	0.00
01/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3265	3	3265	3	0.00
01/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	2866	3	2866	3	0.00
01/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	1252	1	1252	1	0.00
01/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	1065	1	1065	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	1155	1	1155	1	0.00
01/07/2010	R208 On 03-February-11			Bond Future	8.99	87.2875	8.9850	87.2875	0.00
01/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	1706	2	1706	2	0.00
01/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1576	1	1576	1	0.00
01/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	1843	2	1843	2	0.00
01/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2948	3	2948	3	0.00
01/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	3286	4	3286	4	0.00
01/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	3113	3	3113	3	0.00
01/07/2010	R209 On 05-August-10			Bond Future	8.94	74.8158	8.9400	74.8158	2,417.00
01/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	561	0	561	0	0.00
01/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	2063	2	2063	2	0.00
01/07/2010	R209 On 04-November-10			Bond Future	8.99	72.9141	8.9890	72.9141	0.00
01/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2463	2	2463	2	0.00
01/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2670	2	2670	2	0.00
01/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2264	2	2264	2	0.00
01/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2565	3	2565	3	0.00
01/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	2203	2	2203	2	0.00
01/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	2378	3	2378	3	0.00
01/07/2010	R209 On 03-February-11			Bond Future	9.03	74.2373	9.0280	74.2373	0.00
01/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3123	3	3123	3	0.00
01/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3328	3	3328	3	0.00
01/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	2924	3	2924	3	0.00
01/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3524	4	3524	4	0.00
01/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	3160	3	3160	3	0.00
01/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	3337	4	3337	4	0.00
01/07/2010	TRT1 On 05-August-10			Index Future	316.67	315.3730	316.6710	315.3730	100.00
01/07/2010	TRT1 On 04-November-10			Index Future	321.94	320.6190	321.9380	320.6190	0.00
02/07/2010	AL7T On 05-August-10			Index Future	346.17	349.2960	346.1710	349.2960	58.00
02/07/2010	ALBI On 05-August-10			Index Future	320.16	319.2420	320.1610	319.2420	1,475.00
02/07/2010	ALBI On 04-November-10			Index Future	325.49	324.5520	325.4870	324.5520	0.00
02/07/2010	CRD1 On 05-August-10			Index Future	141.92	141.6590	141.9210	141.6590	2.00
02/07/2010	CRD1 On 04-November-10			Index Future	144.28	144.0150	144.2820	144.0150	0.00
02/07/2010	GOVI On 05-August-10			GOVI	321.40	320.5040	321.4030	320.5040	326.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	64332	6	64332	6	0.00
02/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	6302	1	6302	1	0.00
02/07/2010	GOVI On 04-November-10			GOVI	326.75	325.8350	326.7480	325.8350	0.00
02/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
02/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
02/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
02/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	22420	3	22420	3	0.00
02/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	22620	3	22620	3	0.00
02/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	22520	3	22520	3	0.00
02/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/07/2010	ILBI On 05-August-10			Index Future	381.26	381.2820	381.2610	381.2820	501.00
02/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
02/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.52	93.4760	6.5200	93.4760	2,000.00
02/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.45	93.5350	6.4500	93.5350	1,000.00
02/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.41	93.5720	6.4120	93.5720	1,000.00
02/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.37	93.6090	6.3710	93.6090	0.00
02/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.37	93.6090	6.3710	93.6090	0.00
02/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.37	93.6080	6.3720	93.6080	0.00
02/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.40	93.5730	6.4030	93.5730	5,500.00
02/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.55	93.3940	6.5490	93.3940	4,500.00
02/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.88	93.0540	6.8840	93.0540	6,000.00
02/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.14	92.7990	7.1410	92.7990	5,000.00
02/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.41	92.5260	7.4140	92.5260	0.00
02/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.46	92.4760	7.4640	92.4760	0.00
02/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
02/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
02/07/2010	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
02/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/07/2010	OTH1 On 05-August-10			Index Future	313.03	311.9900	313.0280	311.9900	3.00
02/07/2010	OTH1 On 04-November-10			Index Future	318.24	317.1790	318.2350	317.1790	0.00
02/07/2010	R157 On 05-August-10			Bond Future	7.94	128.1427	7.9380	128.1427	5,033.00
02/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	3755	4	3755	4	0.00
02/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	2646	2	2646	2	0.00
02/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	4874	5	4874	5	0.00
02/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	1604	1	1604	1	500.00
02/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	48	0	48	0	500.00
02/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	2132	2	2132	2	0.00
02/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	2	0	2	0	0.00
02/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	146	0	146	0	0.00
02/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	36	0	36	0	2,500.00
02/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	7	0	7	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2010	R157 On 04-November-10			Bond Future	8.02	123.4534	8.0150	123.4534	0.00
02/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	2676	2	2676	2	0.00
02/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	2847	3	2847	3	0.00
02/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	376	0	376	0	500.00
02/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	2509	2	2509	2	0.00
02/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	579	1	579	1	0.00
02/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2712	3	2712	3	0.00
02/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	479	1	479	1	0.00
02/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	527	1	527	1	0.00
02/07/2010	R157 On 03-February-11			Bond Future	8.07	125.6912	8.0690	125.6912	0.00
02/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1231	1	1231	1	0.00
02/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1132	1	1132	1	0.00
02/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1335	1	1335	1	0.00
02/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1843	2	1843	2	0.00
02/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	2069	2	2069	2	0.00
02/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1953	2	1953	2	0.00
02/07/2010	R186 On 05-August-10			Bond Future	8.94	114.1961	8.9440	114.1961	20,936.00
02/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	3213	3	3213	3	0.00
02/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	599	0	599	0	816.00
02/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	7204	7	7204	7	0.00
02/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	9264	9	9264	9	0.00
02/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1625	1	1625	1	48.00
02/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	147	0	147	0	144.00
02/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	1104	1	1104	1	48.00
02/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	4410	5	4410	5	0.00
02/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	8	0	8	0	3,000.00
02/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	34	0	34	0	960.00
02/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	2433	3	2433	3	0.00
02/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	408	1	408	1	0.00
02/07/2010	R186 On 04-November-10			Bond Future	9.01	116.0977	9.0080	116.0977	0.00
02/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4190	4	4190	4	0.00
02/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4483	4	4483	4	0.00
02/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1796	2	1796	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
02/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	3907	4	3907	4	0.00
02/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	2162	2	2162	2	0.00
02/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	4206	5	4206	5	0.00
02/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1845	2	1845	2	0.00
02/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1997	2	1997	2	0.00
02/07/2010	R186 On 03-February-11			Bond Future	9.06	112.9089	9.0580	112.9089	0.00
02/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3536	3	3536	3	0.00
02/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	3776	4	3776	4	0.00
02/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3304	3	3304	3	0.00
02/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	4290	5	4290	5	0.00
02/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3849	4	3849	4	0.00
02/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	4064	4	4064	4	0.00
02/07/2010	R201 On 05-August-10			Bond Future	7.80	104.4797	7.7960	104.4797	1,388.00
02/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4359	4	4359	4	0.00
02/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	1	0	1	0	0.00
02/07/2010	R201 On 04-November-10			Bond Future	7.87	106.2157	7.8660	106.2157	0.00
02/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2506	2	2506	2	0.00
02/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2649	2	2649	2	0.00
02/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2366	2	2366	2	0.00
02/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	333	0	333	0	0.00
02/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	273	0	273	0	0.00
02/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	301	0	301	0	0.00
02/07/2010	R201 On 03-February-11			Bond Future	7.91	103.7161	7.9090	103.7161	0.00
02/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1383	1	1383	1	0.00
02/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1288	1	1288	1	0.00
02/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1483	1	1483	1	0.00
02/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	1014	1	1014	1	0.00
02/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	1151	1	1151	1	0.00
02/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	1080	1	1080	1	0.00
02/07/2010	R203 On 05-August-10			Bond Future	8.58	101.3260	8.5820	101.3260	3,767.00
02/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	3418	3	3418	3	0.00
02/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	35	0	35	0	0.00
02/07/2010	R203 On 04-November-10			Bond Future	8.67	98.8442	8.6670	98.8442	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	3425	3	3425	3	0.00
02/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3235	3	3235	3	0.00
02/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	3618	3	3618	3	0.00
02/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	505	1	505	1	0.00
02/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	605	1	605	1	0.00
02/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	553	1	553	1	0.00
02/07/2010	R203 On 03-February-11			Bond Future	8.74	100.6386	8.7360	100.6386	0.00
02/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1356	1	1356	1	0.00
02/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1470	1	1470	1	0.00
02/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1250	1	1250	1	0.00
02/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2653	3	2653	3	0.00
02/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	2380	3	2380	3	0.00
02/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	2512	3	2512	3	0.00
02/07/2010	R204 On 05-August-10			Bond Future	8.69	96.7662	8.6900	96.7662	2,664.00
02/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	3193	3	3193	3	0.00
02/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	821	1	821	1	0.00
02/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	979	1	979	1	83.00
02/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	80	0	80	0	249.00
02/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	637	1	637	1	83.00
02/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	2633	3	2633	3	0.00
02/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	764	1	764	1	650.00
02/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	65	0	65	0	780.00
02/07/2010	R204 On 04-November-10			Bond Future	8.77	98.3735	8.7680	98.3735	0.00
02/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	3386	3	3386	3	0.00
02/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	3590	3	3590	3	0.00
02/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	3185	3	3185	3	0.00
02/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	821	1	821	1	0.00
02/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	689	1	689	1	0.00
02/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	753	1	753	1	0.00
02/07/2010	R204 On 03-February-11			Bond Future	8.83	96.1211	8.8300	96.1211	0.00
02/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1368	1	1368	1	0.00
02/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1259	1	1259	1	0.00
02/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1485	1	1485	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	3018	3	3018	3	0.00
02/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	3348	4	3348	4	0.00
02/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	3178	3	3178	3	0.00
02/07/2010	R206 On 05-August-10			Bond Future	7.71	99.7691	7.7080	99.7691	0.00
02/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	3726	4	3726	4	0.00
02/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/07/2010	R206 On 04-November-10			Bond Future	7.78	101.4292	7.7820	101.4292	0.00
02/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2145	2	2145	2	0.00
02/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2031	2	2031	2	0.00
02/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2261	2	2261	2	0.00
02/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	169	0	169	0	0.00
02/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	208	0	208	0	0.00
02/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	187	0	187	0	0.00
02/07/2010	R206 On 03-February-11			Bond Future	7.83	99.4927	7.8250	99.4927	0.00
02/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1157	1	1157	1	0.00
02/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1238	1	1238	1	0.00
02/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1078	1	1078	1	0.00
02/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	758	1	758	1	0.00
02/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	663	1	663	1	0.00
02/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	709	1	709	1	0.00
02/07/2010	R207 On 05-August-10			Bond Future	8.78	90.6177	8.7780	90.6177	4,639.00
02/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	4179	4	4179	4	0.00
02/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	45	0	45	0	250.00
02/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	2853	3	2853	3	0.00
02/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	112	0	112	0	100.00
02/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	3243	3	3243	3	0.00
02/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	30	0	30	0	150.00
02/07/2010	R207 On 04-November-10			Bond Future	8.85	92.1219	8.8500	92.1219	0.00
02/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3231	3	3231	3	0.00
02/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	3435	3	3435	3	0.00
02/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3032	3	3032	3	0.00
02/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	1032	1	1032	1	0.00
02/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	874	1	874	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	950	1	950	1	0.00
02/07/2010	R207 On 03-February-11			Bond Future	8.91	90.1540	8.9070	90.1540	0.00
02/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	1860	2	1860	2	0.00
02/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	1725	2	1725	2	0.00
02/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2003	2	2003	2	0.00
02/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2613	3	2613	3	0.00
02/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2910	3	2910	3	0.00
02/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2757	3	2757	3	0.00
02/07/2010	R208 On 05-August-10			Bond Future	8.82	88.1062	8.8170	88.1062	11,317.00
02/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4127	4	4127	4	0.00
02/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	44	0	44	0	0.00
02/07/2010	R208 On 04-November-10			Bond Future	8.89	86.1720	8.8860	86.1720	0.00
02/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3230	3	3230	3	0.00
02/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3027	3	3027	3	0.00
02/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3438	3	3438	3	0.00
02/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	978	1	978	1	0.00
02/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	1153	1	1153	1	0.00
02/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	1062	1	1062	1	0.00
02/07/2010	R208 On 03-February-11			Bond Future	8.94	87.7420	8.9410	87.7420	0.00
02/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	1812	2	1812	2	0.00
02/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	1954	2	1954	2	0.00
02/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1677	2	1677	2	0.00
02/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	3126	3	3126	3	0.00
02/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2798	3	2798	3	0.00
02/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2958	3	2958	3	0.00
02/07/2010	R209 On 05-August-10			Bond Future	8.89	75.3644	8.8890	75.3644	2,417.00
02/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	679	1	679	1	0.00
02/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1783	2	1783	2	0.00
02/07/2010	R209 On 04-November-10			Bond Future	8.94	73.4727	8.9370	73.4727	0.00
02/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2668	2	2668	2	0.00
02/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2885	3	2885	3	0.00
02/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2459	2	2459	2	0.00
02/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2358	3	2358	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	2015	2	2015	2	0.00
02/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	2181	2	2181	2	0.00
02/07/2010	R209 On 03-February-11			Bond Future	8.97	74.8067	8.9740	74.8067	0.00
02/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3332	3	3332	3	0.00
02/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3544	3	3544	3	0.00
02/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3125	3	3125	3	0.00
02/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3310	4	3310	4	0.00
02/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2962	3	2962	3	0.00
02/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	3132	3	3132	3	0.00
02/07/2010	TRT1 On 05-August-10			Index Future	317.56	316.6710	317.5610	316.6710	100.00
02/07/2010	TRT1 On 04-November-10			Index Future	322.84	321.9380	322.8430	321.9380	0.00
05/07/2010	AL7T On 05-August-10			Index Future	347.40	346.1710	347.3970	346.1710	58.00
05/07/2010	ALBI On 05-August-10			Index Future	320.18	320.1610	320.1800	320.1610	1,475.00
05/07/2010	ALBI On 04-November-10			Index Future	325.51	325.4870	325.5070	325.4870	0.00
05/07/2010	CRD1 On 05-August-10			Index Future	141.99	141.9210	141.9910	141.9210	2.00
05/07/2010	CRD1 On 04-November-10			Index Future	144.35	144.2820	144.3530	144.2820	0.00
05/07/2010	GOVI On 05-August-10			GOVI	321.41	321.4030	321.4070	321.4030	326.00
05/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	63620	6	63620	6	0.00
05/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	5550	1	5550	1	0.00
05/07/2010	GOVI On 04-November-10			GOVI	326.75	326.7480	326.7530	326.7480	0.00
05/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
05/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
05/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
05/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	22370	2	22370	2	0.00
05/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	22570	2	22570	2	0.00
05/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	22470	2	22470	2	0.00
05/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2010	ILBI On 05-August-10			Index Future	380.43	381.2610	380.4310	381.2610	501.00
05/07/2010	ILBI On 04-November-10			Index Future	386.84	373.0000	386.8440	373.0000	0.00
05/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
05/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00

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05/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.53	93.4800	6.5250	93.4800	2,000.00
05/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.43	93.5500	6.4320	93.5500	1,000.00
05/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.41	93.5880	6.4050	93.5880	1,000.00
05/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.37	93.6290	6.3710	93.6290	0.00
05/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.37	93.6290	6.3710	93.6290	0.00
05/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.37	93.6280	6.3720	93.6280	0.00
05/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.40	93.5970	6.3950	93.5970	5,500.00
05/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.55	93.4510	6.5470	93.4510	4,500.00
05/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.88	93.1160	6.8770	93.1160	6,000.00
05/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.14	92.8590	7.1360	92.8590	5,000.00
05/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.41	92.5860	7.4050	92.5860	0.00
05/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.46	92.5360	7.4630	92.5360	0.00
05/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
05/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
05/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2010	OTH1 On 05-August-10			Index Future	313.13	313.0280	313.1270	313.0280	3.00
05/07/2010	OTH1 On 04-November-10			Index Future	318.34	318.2350	318.3350	318.2350	0.00
05/07/2010	R157 On 05-August-10			Bond Future	7.94	128.3872	7.9370	128.3872	5,033.00
05/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	3757	4	3757	4	0.00
05/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	2643	3	2643	3	0.00
05/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	4878	5	4878	5	0.00
05/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	1591	2	1591	2	500.00
05/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	39	0	39	0	500.00
05/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	2119	2	2119	2	0.00
05/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	1	0	1	0	0.00
05/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	129	0	129	0	0.00
05/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	29	0	29	0	2,500.00
05/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	5	0	5	0	0.00
05/07/2010	R157 On 04-November-10			Bond Future	8.01	123.7041	8.0140	123.7041	0.00
05/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	2666	3	2666	3	0.00
05/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	2838	3	2838	3	0.00
05/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	2499	3	2499	3	0.00
05/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	367	0	367	0	500.00
05/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	565	1	565	1	0.00
05/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2699	3	2699	3	0.00
05/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	466	0	466	0	0.00
05/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	512	1	512	1	0.00
05/07/2010	R157 On 03-February-11			Bond Future	8.07	125.9420	8.0680	125.9420	0.00
05/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1222	1	1222	1	0.00
05/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1123	1	1123	1	0.00
05/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1326	1	1326	1	0.00
05/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1830	2	1830	2	0.00
05/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	2055	2	2055	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1940	2	1940	2	0.00
05/07/2010	R186 On 05-August-10			Bond Future	8.96	114.6803	8.9640	114.6803	20,936.00
05/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	3020	3	3020	3	0.00
05/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	497	1	497	1	816.00
05/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	7012	7	7012	7	0.00
05/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	9075	9	9075	9	0.00
05/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1461	2	1461	2	48.00
05/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	107	0	107	0	144.00
05/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	1126	1	1126	1	48.00
05/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	4556	4	4556	4	0.00
05/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	6	0	6	0	3,000.00
05/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	28	0	28	0	960.00
05/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	2518	2	2518	2	0.00
05/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	401	0	401	0	0.00
05/07/2010	R186 On 04-November-10			Bond Future	9.03	116.5836	9.0280	116.5836	0.00
05/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4041	4	4041	4	0.00
05/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4330	4	4330	4	0.00
05/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	3762	4	3762	4	0.00
05/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1696	2	1696	2	9,800.00
05/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	2200	2	2200	2	0.00
05/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	4290	4	4290	4	0.00
05/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1875	2	1875	2	0.00
05/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	2031	2	2031	2	0.00
05/07/2010	R186 On 03-February-11			Bond Future	9.08	113.4061	9.0790	113.4061	0.00
05/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3417	4	3417	4	0.00
05/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	3653	4	3653	4	0.00
05/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3188	3	3188	3	0.00
05/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	4364	4	4364	4	0.00
05/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3916	4	3916	4	0.00
05/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	4135	4	4135	4	0.00
05/07/2010	R201 On 05-August-10			Bond Future	7.80	104.6728	7.7960	104.6728	1,388.00
05/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4358	4	4358	4	0.00
05/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00

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05/07/2010	R201 On 04-November-10			Bond Future	7.87	106.4128	7.8650	106.4128	0.00
05/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2500	3	2500	3	0.00
05/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2359	2	2359	2	0.00
05/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2643	3	2643	3	0.00
05/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	263	0	263	0	0.00
05/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	322	0	322	0	0.00
05/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	291	0	291	0	0.00
05/07/2010	R201 On 03-February-11			Bond Future	7.91	103.9158	7.9080	103.9158	0.00
05/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1377	1	1377	1	0.00
05/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1281	1	1281	1	0.00
05/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1476	1	1476	1	0.00
05/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	1004	1	1004	1	0.00
05/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	1141	1	1141	1	0.00
05/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	1071	1	1071	1	0.00
05/07/2010	R203 On 05-August-10			Bond Future	8.58	101.5896	8.5810	101.5896	3,767.00
05/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	3415	3	3415	3	0.00
05/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	27	0	27	0	0.00
05/07/2010	R203 On 04-November-10			Bond Future	8.67	99.1148	8.6660	99.1148	0.00
05/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	3414	3	3414	3	0.00
05/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	3608	4	3608	4	0.00
05/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3223	3	3223	3	0.00
05/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	588	1	588	1	0.00
05/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	490	1	490	1	0.00
05/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	537	1	537	1	0.00
05/07/2010	R203 On 03-February-11			Bond Future	8.74	100.9152	8.7350	100.9152	0.00
05/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1346	1	1346	1	0.00
05/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1459	1	1459	1	0.00
05/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1240	1	1240	1	0.00
05/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2638	3	2638	3	0.00
05/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	2364	2	2364	2	0.00
05/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	2497	3	2497	3	0.00
05/07/2010	R204 On 05-August-10			Bond Future	8.69	97.0566	8.6890	97.0566	2,664.00
05/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	3187	3	3187	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	788	1	788	1	0.00
05/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	947	1	947	1	83.00
05/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	67	0	67	0	249.00
05/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	600	1	600	1	83.00
05/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	2614	3	2614	3	0.00
05/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	725	1	725	1	650.00
05/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	53	0	53	0	780.00
05/07/2010	R204 On 04-November-10			Bond Future	8.77	98.6732	8.7670	98.6732	0.00
05/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	3372	3	3372	3	0.00
05/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	3171	3	3171	3	0.00
05/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	3577	4	3577	4	0.00
05/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	671	1	671	1	0.00
05/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	801	1	801	1	0.00
05/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	733	1	733	1	0.00
05/07/2010	R204 On 03-February-11			Bond Future	8.83	96.4241	8.8290	96.4241	0.00
05/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1356	1	1356	1	0.00
05/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1247	1	1247	1	0.00
05/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1473	1	1473	1	0.00
05/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	3001	3	3001	3	0.00
05/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	3330	3	3330	3	0.00
05/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	3161	3	3161	3	0.00
05/07/2010	R206 On 05-August-10			Bond Future	7.71	99.9254	7.7070	99.9254	0.00
05/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	3729	4	3729	4	0.00
05/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	1	0	1	0	0.00
05/07/2010	R206 On 04-November-10			Bond Future	7.78	101.5864	7.7810	101.5864	0.00
05/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2141	2	2141	2	0.00
05/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2257	2	2257	2	0.00
05/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2026	2	2026	2	0.00
05/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	200	0	200	0	0.00
05/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	162	0	162	0	0.00
05/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	181	0	181	0	0.00
05/07/2010	R206 On 03-February-11			Bond Future	7.82	99.6516	7.8240	99.6516	0.00
05/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1152	1	1152	1	0.00

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05/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1233	1	1233	1	0.00
05/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1073	1	1073	1	0.00
05/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	751	1	751	1	0.00
05/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	656	1	656	1	0.00
05/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	702	1	702	1	0.00
05/07/2010	R207 On 05-August-10			Bond Future	8.78	90.8601	8.7770	90.8601	4,639.00
05/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	4177	4	4177	4	0.00
05/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	36	0	36	0	250.00
05/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	2841	3	2841	3	0.00
05/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	94	0	94	0	100.00
05/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	3228	3	3228	3	0.00
05/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	22	0	22	0	150.00
05/07/2010	R207 On 04-November-10			Bond Future	8.85	92.3707	8.8490	92.3707	0.00
05/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3215	3	3215	3	0.00
05/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3016	3	3016	3	0.00
05/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	3419	3	3419	3	0.00
05/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	852	1	852	1	0.00
05/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	1010	1	1010	1	0.00
05/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	928	1	928	1	0.00
05/07/2010	R207 On 03-February-11			Bond Future	8.91	90.4088	8.9060	90.4088	0.00
05/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	1847	2	1847	2	0.00
05/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	1712	2	1712	2	0.00
05/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	1989	2	1989	2	0.00
05/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2593	3	2593	3	0.00
05/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2891	3	2891	3	0.00
05/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2738	3	2738	3	0.00
05/07/2010	R208 On 05-August-10			Bond Future	8.82	88.3587	8.8160	88.3587	11,317.00
05/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4123	4	4123	4	0.00
05/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	34	0	34	0	0.00
05/07/2010	R208 On 04-November-10			Bond Future	8.89	86.4318	8.8860	86.4318	0.00
05/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3209	3	3209	3	0.00
05/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3417	3	3417	3	0.00
05/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3005	3	3005	3	0.00

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05/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	957	1	957	1	0.00
05/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	1041	1	1041	1	0.00
05/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	1131	1	1131	1	0.00
05/07/2010	R208 On 03-February-11			Bond Future	8.94	88.0032	8.9400	88.0032	0.00
05/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	1799	2	1799	2	0.00
05/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	1941	2	1941	2	0.00
05/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1663	2	1663	2	0.00
05/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	3106	3	3106	3	0.00
05/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2779	3	2779	3	0.00
05/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2939	3	2939	3	0.00
05/07/2010	R209 On 05-August-10			Bond Future	8.92	75.7627	8.9190	75.7627	2,417.00
05/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	553	1	553	1	0.00
05/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1891	2	1891	2	0.00
05/07/2010	R209 On 04-November-10			Bond Future	8.97	73.8750	8.9670	73.8750	0.00
05/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2514	3	2514	3	0.00
05/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2725	3	2725	3	0.00
05/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2310	2	2310	2	0.00
05/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2442	2	2442	2	0.00
05/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	2088	2	2088	2	0.00
05/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	2260	2	2260	2	0.00
05/07/2010	R209 On 03-February-11			Bond Future	9.01	75.2212	9.0050	75.2212	0.00
05/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3184	3	3184	3	0.00
05/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3392	4	3392	4	0.00
05/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	2982	3	2982	3	0.00
05/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3406	3	3406	3	0.00
05/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	3048	3	3048	3	0.00
05/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	3222	3	3222	3	0.00
05/07/2010	TRT1 On 05-August-10			Index Future	317.57	317.5610	317.5700	317.5610	100.00
05/07/2010	TRT1 On 04-November-10			Index Future	322.85	322.8430	322.8520	322.8430	0.00
06/07/2010	AL7T On 05-August-10			Index Future	348.69	347.3970	348.6940	347.3970	58.00
06/07/2010	ALBI On 05-August-10			Index Future	321.35	320.1800	321.3470	320.1800	1,250.00
06/07/2010	ALBI On 04-November-10			Index Future	326.69	325.5070	326.6920	325.5070	0.00
06/07/2010	CRD1 On 05-August-10			Index Future	142.36	141.9910	142.3630	141.9910	2.00

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06/07/2010	CRD1 On 04-November-10			Index Future	144.73	144.3530	144.7310	144.3530	0.00
06/07/2010	GOVI On 05-August-10			GOVI	322.57	321.4070	322.5650	321.4070	326.00
06/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	73308	6	73308	6	0.00
06/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	3658	1	3658	1	0.00
06/07/2010	GOVI On 04-November-10			GOVI	327.93	326.7530	327.9310	326.7530	0.00
06/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
06/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
06/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
06/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	10590	2	10590	2	0.00
06/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	10790	2	10790	2	0.00
06/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	10690	2	10690	2	0.00
06/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2010	ILBI On 05-August-10			Index Future	380.23	380.4310	380.2260	380.4310	501.00
06/07/2010	ILBI On 04-November-10			Index Future	386.64	386.8440	386.6370	386.8440	0.00
06/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
06/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.53	93.4750	6.5300	93.4750	2,000.00
06/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.43	93.5680	6.4250	93.5680	1,000.00
06/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.38	93.5950	6.3820	93.5950	1,000.00
06/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.34	93.6290	6.3410	93.6290	0.00
06/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.34	93.6290	6.3410	93.6290	0.00
06/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.34	93.6280	6.3420	93.6280	0.00
06/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.36	93.6050	6.3640	93.6050	5,500.00
06/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.51	93.4530	6.5080	93.4530	4,500.00
06/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.83	93.1230	6.8330	93.1230	6,000.00
06/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.09	92.8640	7.0930	92.8640	5,000.00
06/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.35	92.5950	7.3530	92.5950	0.00
06/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.42	92.5370	7.4230	92.5370	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
06/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
06/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2010	OTH1 On 05-August-10			Index Future	314.34	313.1270	314.3410	313.1270	3.00
06/07/2010	OTH1 On 04-November-10			Index Future	319.57	318.3350	319.5690	318.3350	0.00
06/07/2010	R157 On 05-August-10			Bond Future	7.88	128.3919	7.8750	128.3919	4,923.00
06/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4047	4	4047	4	0.00
06/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	2923	3	2923	3	0.00
06/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5170	5	5170	5	0.00
06/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	1837	2	1837	2	500.00
06/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	59	0	59	0	500.00
06/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1846	2	1846	2	0.00
06/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	1	0	1	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
06/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	82	0	82	0	0.00
06/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	16	0	16	0	2,500.00
06/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	2	0	2	0	0.00
06/07/2010	R157 On 04-November-10			Bond Future	7.95	123.7085	7.9480	123.7085	0.00
06/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	2888	3	2888	3	0.00
06/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3065	3	3065	3	0.00
06/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	2714	2	2714	2	0.00
06/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	432	0	432	0	500.00
06/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	483	1	483	1	0.00
06/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2468	3	2468	3	0.00
06/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	396	0	396	0	0.00
06/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	438	1	438	1	0.00
06/07/2010	R157 On 03-February-11			Bond Future	8.00	125.9463	7.9970	125.9463	0.00
06/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1355	1	1355	1	0.00
06/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1249	1	1249	1	0.00
06/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1465	1	1465	1	0.00
06/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1666	2	1666	2	0.00
06/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1879	2	1879	2	0.00
06/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1770	2	1770	2	0.00
06/07/2010	R186 On 05-August-10			Bond Future	8.90	114.4937	8.9030	114.4937	20,936.00
06/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	3471	3	3471	3	0.00
06/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	647	0	647	0	816.00
06/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	7571	7	7571	7	0.00
06/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	151	0	151	0	144.00
06/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	9643	9	9643	9	0.00
06/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1773	1	1773	1	48.00
06/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	868	1	868	1	48.00
06/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	4030	5	4030	5	0.00
06/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	3	0	3	0	3,000.00
06/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	17	0	17	0	960.00
06/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	2097	3	2097	3	0.00
06/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	282	0	282	0	0.00
06/07/2010	R186 On 04-November-10			Bond Future	8.97	116.3999	8.9650	116.3999	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4398	4	4398	4	0.00
06/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4700	4	4700	4	0.00
06/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4106	4	4106	4	0.00
06/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1907	2	1907	2	9,800.00
06/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1964	2	1964	2	0.00
06/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3921	4	3921	4	0.00
06/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1665	2	1665	2	0.00
06/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1808	2	1808	2	0.00
06/07/2010	R186 On 03-February-11			Bond Future	9.01	113.2159	9.0140	113.2159	0.00
06/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3702	3	3702	3	0.00
06/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	3950	4	3950	4	0.00
06/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3462	3	3462	3	0.00
06/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	4048	4	4048	4	0.00
06/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3623	4	3623	4	0.00
06/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3830	4	3830	4	0.00
06/07/2010	R201 On 05-August-10			Bond Future	7.73	104.6728	7.7330	104.6728	1,388.00
06/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4593	4	4593	4	0.00
06/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
06/07/2010	R201 On 04-November-10			Bond Future	7.80	106.4163	7.7980	106.4163	0.00
06/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2690	3	2690	3	0.00
06/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2545	2	2545	2	0.00
06/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2837	3	2837	3	0.00
06/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	221	0	221	0	0.00
06/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	272	0	272	0	0.00
06/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	245	0	245	0	0.00
06/07/2010	R201 On 03-February-11			Bond Future	7.84	103.9192	7.8370	103.9192	0.00
06/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1507	1	1507	1	0.00
06/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1406	1	1406	1	0.00
06/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1611	1	1611	1	0.00
06/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	902	1	902	1	0.00
06/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	1029	1	1029	1	0.00
06/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	964	1	964	1	0.00
06/07/2010	R203 On 05-August-10			Bond Future	8.50	101.5948	8.4980	101.5948	3,767.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	3833	3	3833	3	0.00
06/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	14	0	14	0	0.00
06/07/2010	R203 On 04-November-10			Bond Future	8.58	99.1198	8.5800	99.1198	0.00
06/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	3751	3	3751	3	0.00
06/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	3952	4	3952	4	0.00
06/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3553	3	3553	3	0.00
06/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	486	1	486	1	0.00
06/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	401	0	401	0	0.00
06/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	441	1	441	1	0.00
06/07/2010	R203 On 03-February-11			Bond Future	8.65	100.9201	8.6450	100.9201	0.00
06/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1530	1	1530	1	0.00
06/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1653	1	1653	1	0.00
06/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1415	1	1415	1	0.00
06/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2374	3	2374	3	0.00
06/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	2119	2	2119	2	0.00
06/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	2242	2	2242	2	0.00
06/07/2010	R204 On 05-August-10			Bond Future	8.61	97.0623	8.6070	97.0623	2,664.00
06/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	3631	3	3631	3	0.00
06/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1042	1	1042	1	0.00
06/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1228	1	1228	1	83.00
06/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	110	0	110	0	249.00
06/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	411	1	411	1	83.00
06/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	2188	3	2188	3	0.00
06/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	510	1	510	1	650.00
06/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	28	0	28	0	780.00
06/07/2010	R204 On 04-November-10			Bond Future	8.68	98.6787	8.6820	98.6787	0.00
06/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	3723	3	3723	3	0.00
06/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	3513	3	3513	3	0.00
06/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	3937	4	3937	4	0.00
06/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	556	1	556	1	0.00
06/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	669	1	669	1	0.00
06/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	610	1	610	1	0.00
06/07/2010	R204 On 03-February-11			Bond Future	8.74	96.4295	8.7400	96.4295	0.00

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06/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1543	1	1543	1	0.00
06/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1424	1	1424	1	0.00
06/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1669	1	1669	1	0.00
06/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2713	3	2713	3	0.00
06/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	3023	3	3023	3	0.00
06/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2864	3	2864	3	0.00
06/07/2010	R206 On 05-August-10			Bond Future	7.63	99.9283	7.6340	99.9283	0.00
06/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	3944	4	3944	4	0.00
06/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
06/07/2010	R206 On 04-November-10			Bond Future	7.70	101.5891	7.7020	101.5891	0.00
06/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2324	2	2324	2	0.00
06/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2443	2	2443	2	0.00
06/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2206	2	2206	2	0.00
06/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	162	0	162	0	0.00
06/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	130	0	130	0	0.00
06/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	145	0	145	0	0.00
06/07/2010	R206 On 03-February-11			Bond Future	7.74	99.6541	7.7380	99.6541	0.00
06/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1283	1	1283	1	0.00
06/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1369	1	1369	1	0.00
06/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1199	1	1199	1	0.00
06/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	656	1	656	1	0.00
06/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	571	1	571	1	0.00
06/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	612	1	612	1	0.00
06/07/2010	R207 On 05-August-10			Bond Future	8.73	90.8661	8.7260	90.8661	4,639.00
06/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	4472	4	4472	4	0.00
06/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	3114	3	3114	3	0.00
06/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	49	0	49	0	250.00
06/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	65	0	65	0	100.00
06/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2939	3	2939	3	0.00
06/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	14	0	14	0	150.00
06/07/2010	R207 On 04-November-10			Bond Future	8.80	92.3765	8.7950	92.3765	0.00
06/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3431	3	3431	3	0.00
06/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3225	3	3225	3	0.00

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06/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	3642	3	3642	3	0.00
06/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	762	1	762	1	0.00
06/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	906	1	906	1	0.00
06/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	831	1	831	1	0.00
06/07/2010	R207 On 03-February-11			Bond Future	8.85	90.4145	8.8510	90.4145	0.00
06/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	1986	2	1986	2	0.00
06/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	1845	2	1845	2	0.00
06/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2135	2	2135	2	0.00
06/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2426	3	2426	3	0.00
06/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2711	3	2711	3	0.00
06/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2564	3	2564	3	0.00
06/07/2010	R208 On 05-August-10			Bond Future	8.78	88.3649	8.7750	88.3649	11,317.00
06/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4366	4	4366	4	0.00
06/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	24	0	24	0	0.00
06/07/2010	R208 On 04-November-10			Bond Future	8.84	86.4318	8.8430	86.4318	0.00
06/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3382	3	3382	3	0.00
06/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3596	3	3596	3	0.00
06/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3173	3	3173	3	0.00
06/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	1038	1	1038	1	0.00
06/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	875	1	875	1	0.00
06/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	954	1	954	1	0.00
06/07/2010	R208 On 03-February-11			Bond Future	8.90	88.0091	8.8960	88.0091	0.00
06/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	1910	2	1910	2	0.00
06/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2057	2	2057	2	0.00
06/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1769	2	1769	2	0.00
06/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2950	3	2950	3	0.00
06/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2633	3	2633	3	0.00
06/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2788	3	2788	3	0.00
06/07/2010	R209 On 05-August-10			Bond Future	8.86	75.5280	8.8570	75.5280	2,417.00
06/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	707	1	707	1	0.00
06/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1559	2	1559	2	0.00
06/07/2010	R209 On 04-November-10			Bond Future	8.91	73.6425	8.9050	73.6425	0.00
06/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2768	3	2768	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
06/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2992	3	2992	3	0.00
06/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2553	2	2553	2	0.00
06/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2203	2	2203	2	0.00
06/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1873	2	1873	2	0.00
06/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	2032	2	2032	2	0.00
06/07/2010	R209 On 03-February-11			Bond Future	8.94	74.9828	8.9410	74.9828	0.00
06/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3439	3	3439	3	0.00
06/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3656	3	3656	3	0.00
06/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3227	3	3227	3	0.00
06/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3157	3	3157	3	0.00
06/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2818	3	2818	3	0.00
06/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2984	3	2984	3	0.00
06/07/2010	TRT1 On 05-August-10			Index Future	318.71	317.5700	318.7140	317.5700	100.00
06/07/2010	TRT1 On 04-November-10			Index Future	324.02	322.8520	324.0160	322.8520	0.00
07/07/2010	AL7T On 05-August-10			Index Future	348.51	348.6940	348.5060	348.6940	58.00
07/07/2010	ALBI On 05-August-10			Index Future	322.85	321.3470	322.8530	321.3470	1,255.00
07/07/2010	ALBI On 04-November-10			Index Future	328.22	326.6920	328.2240	326.6920	0.00
07/07/2010	CRD1 On 05-August-10			Index Future	142.79	142.3630	142.7860	142.3630	2.00
07/07/2010	CRD1 On 04-November-10			Index Future	145.16	144.7310	145.1610	144.7310	0.00
07/07/2010	GOVI On 05-August-10			GOVI	324.05	322.5650	324.0470	322.5650	326.00
07/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	86514	7	86514	7	0.00
07/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	2044	0	2044	0	0.00
07/07/2010	GOVI On 04-November-10			GOVI	329.44	327.9310	329.4380	327.9310	0.00
07/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	4380	0	4380	0	0.00
07/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	4280	0	4280	0	0.00
07/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	4480	0	4480	0	0.00
07/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	1	0	1	0.00
07/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	1	0	1	0.00
07/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	1	0	1	0.00
07/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2010	ILBI On 05-August-10			Index Future	380.30	380.2260	380.3030	380.2260	501.00
07/07/2010	ILBI On 04-November-10			Index Future	386.72	386.6370	386.7160	386.6370	0.00
07/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.56	93.4700	6.5550	93.4700	2,000.00
07/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.42	93.5750	6.4150	93.5750	1,000.00
07/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.41	93.6180	6.4050	93.6180	1,000.00
07/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.34	93.6590	6.3350	93.6590	0.00
07/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.33	93.6590	6.3250	93.6590	0.00
07/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.33	93.6580	6.3250	93.6580	0.00
07/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.35	93.6360	6.3450	93.6360	5,500.00
07/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.54	93.4920	6.5350	93.4920	4,500.00
07/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.79	93.1670	6.7850	93.1670	6,000.00
07/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.06	92.9070	7.0550	92.9070	5,000.00
07/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.32	92.6470	7.3150	92.6470	0.00
07/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.39	92.5770	7.3850	92.5770	0.00
07/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
07/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
07/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/07/2010	JN05 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
07/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/07/2010	OTH1 On 05-August-10			Index Future	315.98	314.3410	315.9820	314.3410	3.00
07/07/2010	OTH1 On 04-November-10			Index Future	321.24	319.5690	321.2380	319.5690	0.00
07/07/2010	R157 On 05-August-10			Bond Future	7.77	128.6842	7.7700	128.6842	4,923.00
07/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4543	4	4543	4	0.00
07/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3410	3	3410	3	0.00
07/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5666	5	5666	5	0.00
07/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2289	2	2289	2	500.00
07/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	119	0	119	0	500.00
07/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1409	2	1409	2	0.00
07/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
07/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	37	0	37	0	0.00
07/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	6	0	6	0	2,500.00
07/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	1	0	1	0	0.00
07/07/2010	R157 On 04-November-10			Bond Future	7.84	124.0048	7.8360	124.0048	0.00
07/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3287	3	3287	3	0.00
07/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3472	3	3472	3	0.00
07/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3104	3	3104	3	0.00
07/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	568	0	568	0	500.00
07/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	369	0	369	0	0.00
07/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2099	2	2099	2	0.00
07/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	298	0	298	0	0.00
07/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	332	0	332	0	0.00
07/07/2010	R157 On 03-February-11			Bond Future	7.88	126.2489	7.8790	126.2489	0.00
07/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1598	1	1598	1	0.00
07/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1481	1	1481	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
07/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1720	1	1720	1	0.00
07/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1416	2	1416	2	0.00
07/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1606	2	1606	2	0.00
07/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1508	2	1508	2	0.00
07/07/2010	R186 On 05-August-10			Bond Future	8.83	115.0642	8.8300	115.0642	20,936.00
07/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	4054	3	4054	3	0.00
07/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	879	1	879	1	816.00
07/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	8251	8	8251	8	0.00
07/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	10330	10	10330	10	0.00
07/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	2206	2	2206	2	48.00
07/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	228	0	228	0	144.00
07/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	612	1	612	1	48.00
07/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	3418	4	3418	4	0.00
07/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	2	0	2	0	3,000.00
07/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	8	0	8	0	960.00
07/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1641	2	1641	2	0.00
07/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	176	0	176	0	0.00
07/07/2010	R186 On 04-November-10			Bond Future	8.89	116.9801	8.8900	116.9801	0.00
07/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4852	4	4852	4	0.00
07/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	5169	5	5169	5	0.00
07/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4544	4	4544	4	0.00
07/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2187	2	2187	2	9,800.00
07/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1706	2	1706	2	0.00
07/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3504	4	3504	4	0.00
07/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1438	2	1438	2	0.00
07/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1566	2	1566	2	0.00
07/07/2010	R186 On 03-February-11			Bond Future	8.94	113.8061	8.9360	113.8061	0.00
07/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	4069	4	4069	4	0.00
07/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4330	4	4330	4	0.00
07/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3815	3	3815	3	0.00
07/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3686	4	3686	4	0.00
07/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3288	4	3288	4	0.00
07/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3482	4	3482	4	0.00

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07/07/2010	R201 On 05-August-10			Bond Future	7.63	104.9073	7.6290	104.9073	1,388.00
07/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4981	5	4981	5	0.00
07/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
07/07/2010	R201 On 04-November-10			Bond Future	7.69	106.6528	7.6870	106.6528	0.00
07/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3021	3	3021	3	0.00
07/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2870	3	2870	3	0.00
07/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3173	3	3173	3	0.00
07/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	163	0	163	0	0.00
07/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	203	0	203	0	0.00
07/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	183	0	183	0	0.00
07/07/2010	R201 On 03-February-11			Bond Future	7.72	104.1562	7.7170	104.1562	0.00
07/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1746	2	1746	2	0.00
07/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1637	1	1637	1	0.00
07/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1859	2	1859	2	0.00
07/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	748	1	748	1	0.00
07/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	858	1	858	1	0.00
07/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	801	1	801	1	0.00
07/07/2010	R203 On 05-August-10			Bond Future	8.39	102.0257	8.3940	102.0257	3,767.00
07/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4368	4	4368	4	0.00
07/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	6	0	6	0	0.00
07/07/2010	R203 On 04-November-10			Bond Future	8.47	99.5526	8.4700	99.5526	0.00
07/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4205	4	4205	4	0.00
07/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4414	4	4414	4	0.00
07/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3999	4	3999	4	0.00
07/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	374	0	374	0	0.00
07/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	306	0	306	0	0.00
07/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	338	0	338	0	0.00
07/07/2010	R203 On 03-February-11			Bond Future	8.53	101.3589	8.5300	101.3589	0.00
07/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1792	2	1792	2	0.00
07/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1927	2	1927	2	0.00
07/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1665	1	1665	1	0.00
07/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2060	2	2060	2	0.00
07/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1829	2	1829	2	0.00

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07/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1940	2	1940	2	0.00
07/07/2010	R204 On 05-August-10			Bond Future	8.50	97.5317	8.5030	97.5317	2,664.00
07/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4214	4	4214	4	0.00
07/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1436	1	1436	1	0.00
07/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1653	1	1653	1	83.00
07/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	201	0	201	0	249.00
07/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	237	0	237	0	83.00
07/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1680	2	1680	2	0.00
07/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	304	1	304	1	650.00
07/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	11	0	11	0	780.00
07/07/2010	R204 On 04-November-10			Bond Future	8.57	99.1529	8.5730	99.1529	0.00
07/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4201	4	4201	4	0.00
07/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	3980	4	3980	4	0.00
07/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4425	4	4425	4	0.00
07/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	432	1	432	1	0.00
07/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	524	1	524	1	0.00
07/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	476	1	476	1	0.00
07/07/2010	R204 On 03-February-11			Bond Future	8.63	96.9136	8.6270	96.9136	0.00
07/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1808	2	1808	2	0.00
07/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1676	1	1676	1	0.00
07/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1947	2	1947	2	0.00
07/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2372	3	2372	3	0.00
07/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2656	3	2656	3	0.00
07/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2510	3	2510	3	0.00
07/07/2010	R206 On 05-August-10			Bond Future	7.53	100.1441	7.5290	100.1441	0.00
07/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4256	4	4256	4	0.00
07/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
07/07/2010	R206 On 04-November-10			Bond Future	7.59	101.8075	7.5870	101.8075	0.00
07/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2603	2	2603	2	0.00
07/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2726	2	2726	2	0.00
07/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2481	2	2481	2	0.00
07/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	118	0	118	0	0.00
07/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	94	0	94	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
07/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	105	0	105	0	0.00
07/07/2010	R206 On 03-February-11			Bond Future	7.61	99.8750	7.6140	99.8750	0.00
07/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1487	1	1487	1	0.00
07/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1579	1	1579	1	0.00
07/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1398	1	1398	1	0.00
07/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	535	1	535	1	0.00
07/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	461	1	461	1	0.00
07/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	497	1	497	1	0.00
07/07/2010	R207 On 05-August-10			Bond Future	8.65	91.1688	8.6520	91.1688	4,639.00
07/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	4906	4	4906	4	0.00
07/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	78	0	78	0	250.00
07/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	3527	3	3527	3	0.00
07/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	36	0	36	0	100.00
07/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2526	3	2526	3	0.00
07/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	7	0	7	0	150.00
07/07/2010	R207 On 04-November-10			Bond Future	8.72	92.6903	8.7190	92.6903	0.00
07/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3752	3	3752	3	0.00
07/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3537	3	3537	3	0.00
07/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	3971	4	3971	4	0.00
07/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	647	1	647	1	0.00
07/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	774	1	774	1	0.00
07/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	708	1	708	1	0.00
07/07/2010	R207 On 03-February-11			Bond Future	8.77	90.7273	8.7720	90.7273	0.00
07/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2201	2	2201	2	0.00
07/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2051	2	2051	2	0.00
07/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2359	2	2359	2	0.00
07/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2199	2	2199	2	0.00
07/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2465	3	2465	3	0.00
07/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2327	3	2327	3	0.00
07/07/2010	R208 On 05-August-10			Bond Future	8.68	88.6184	8.6810	88.6184	11,317.00
07/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4938	4	4938	4	0.00
07/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	11	0	11	0	0.00
07/07/2010	R208 On 04-November-10			Bond Future	8.75	86.6927	8.7460	86.6927	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3803	3	3803	3	0.00
07/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4029	4	4029	4	0.00
07/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3583	3	3583	3	0.00
07/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	856	1	856	1	0.00
07/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	716	1	716	1	0.00
07/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	782	1	782	1	0.00
07/07/2010	R208 On 03-February-11			Bond Future	8.80	88.2713	8.7960	88.2713	0.00
07/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2188	2	2188	2	0.00
07/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2348	2	2348	2	0.00
07/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2035	2	2035	2	0.00
07/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2616	3	2616	3	0.00
07/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2324	3	2324	3	0.00
07/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2466	3	2466	3	0.00
07/07/2010	R209 On 05-August-10			Bond Future	8.78	76.0144	8.7750	76.0144	2,417.00
07/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	969	1	969	1	0.00
07/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1169	2	1169	2	0.00
07/07/2010	R209 On 04-November-10			Bond Future	8.82	74.1243	8.8200	74.1243	0.00
07/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	3151	3	3151	3	0.00
07/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	3391	3	3391	3	0.00
07/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2919	3	2919	3	0.00
07/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1900	2	1900	2	0.00
07/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1603	2	1603	2	0.00
07/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1746	2	1746	2	0.00
07/07/2010	R209 On 03-February-11			Bond Future	8.86	75.4765	8.8550	75.4765	0.00
07/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3808	3	3808	3	0.00
07/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	4037	4	4037	4	0.00
07/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3583	3	3583	3	0.00
07/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2841	3	2841	3	0.00
07/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2528	3	2528	3	0.00
07/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2681	3	2681	3	0.00
07/07/2010	TRT1 On 05-August-10			Index Future	320.18	318.7140	320.1800	318.7140	100.00
07/07/2010	TRT1 On 04-November-10			Index Future	325.51	324.0160	325.5060	324.0160	0.00
08/07/2010	AL7T On 05-August-10			Index Future	350.71	348.5060	350.7120	348.5060	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
08/07/2010	ALBI On 05-August-10			Index Future	322.99	322.8530	322.9860	322.8530	1,255.00
08/07/2010	ALBI On 04-November-10			Index Future	328.36	328.2240	328.3590	328.2240	0.00
08/07/2010	CRD1 On 05-August-10			Index Future	142.84	142.7860	142.8420	142.7860	2.00
08/07/2010	CRD1 On 04-November-10			Index Future	145.22	145.1610	145.2180	145.1610	0.00
08/07/2010	GOVI On 05-August-10			GOVI	324.16	324.0470	324.1640	324.0470	326.00
08/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	87455	9	87455	9	0.00
08/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	1815	0	1815	0	0.00
08/07/2010	GOVI On 04-November-10			GOVI	329.56	329.4380	329.5560	329.4380	0.00
08/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	5560	0	5560	0	0.00
08/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	5460	0	5460	0	0.00
08/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	5660	0	5660	0	0.00
08/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
08/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
08/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
08/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/07/2010	ILBI On 05-August-10			Index Future	380.47	380.3030	380.4700	380.3030	501.00
08/07/2010	ILBI On 04-November-10			Index Future	386.89	386.7160	386.8880	386.7160	0.00
08/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
08/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.52	93.4450	6.5150	93.4450	2,000.00
08/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.39	93.5850	6.3890	93.5850	1,000.00
08/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.34	93.5950	6.3420	93.5950	1,000.00
08/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.28	93.6650	6.2810	93.6650	0.00
08/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.28	93.6750	6.2810	93.6750	0.00
08/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.28	93.6750	6.2810	93.6750	0.00
08/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.30	93.6550	6.3010	93.6550	5,500.00
08/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.39	93.4650	6.3860	93.4650	4,500.00
08/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.68	93.2150	6.6790	93.2150	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.94	92.9450	6.9440	92.9450	5,000.00
08/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.21	92.6850	7.2090	92.6850	0.00
08/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.28	92.6150	7.2810	92.6150	0.00
08/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
08/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
08/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/07/2010	OTH1 On 05-August-10			Index Future	316.21	315.9820	316.2060	315.9820	3.00
08/07/2010	OTH1 On 04-November-10			Index Future	321.47	321.2380	321.4660	321.2380	0.00
08/07/2010	R157 On 05-August-10			Bond Future	7.76	129.1814	7.7590	129.1814	4,923.00
08/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4595	5	4595	5	0.00
08/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3461	3	3461	3	0.00
08/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5719	6	5719	6	0.00
08/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2335	2	2335	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	122	0	122	0	500.00
08/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1360	1	1360	1	0.00
08/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	1	0	1	0	0.00
08/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	31	0	31	0	0.00
08/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	5	0	5	0	2,500.00
08/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	1	0	1	0	0.00
08/07/2010	R157 On 04-November-10			Bond Future	7.82	124.5097	7.8240	124.5097	0.00
08/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3327	3	3327	3	0.00
08/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3514	3	3514	3	0.00
08/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3144	3	3144	3	0.00
08/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	581	1	581	1	500.00
08/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	354	0	354	0	0.00
08/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2058	2	2058	2	0.00
08/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	286	0	286	0	0.00
08/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	318	0	318	0	0.00
08/07/2010	R157 On 03-February-11			Bond Future	7.87	126.7541	7.8660	126.7541	0.00
08/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1623	2	1623	2	0.00
08/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1505	1	1505	1	0.00
08/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1746	2	1746	2	0.00
08/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1386	1	1386	1	0.00
08/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1574	2	1574	2	0.00
08/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1477	2	1477	2	0.00
08/07/2010	R186 On 05-August-10			Bond Future	8.83	115.7526	8.8290	115.7526	20,936.00
08/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	4052	4	4052	4	0.00
08/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	862	1	862	1	816.00
08/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	8259	8	8259	8	0.00
08/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	10339	10	10339	10	0.00
08/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	2194	2	2194	2	48.00
08/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	217	0	217	0	144.00
08/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	591	1	591	1	48.00
08/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	3398	3	3398	3	0.00
08/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	1	0	1	0	3,000.00
08/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	7	0	7	0	960.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1614	2	1614	2	0.00
08/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	165	0	165	0	0.00
08/07/2010	R186 On 04-November-10			Bond Future	8.89	117.6766	8.8890	117.6766	0.00
08/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4847	5	4847	5	0.00
08/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	5165	5	5165	5	0.00
08/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4539	5	4539	5	0.00
08/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2179	2	2179	2	9,800.00
08/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1691	2	1691	2	0.00
08/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3487	4	3487	4	0.00
08/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1424	1	1424	1	0.00
08/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1551	2	1551	2	0.00
08/07/2010	R186 On 03-February-11			Bond Future	8.94	114.5206	8.9360	114.5206	0.00
08/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	4060	4	4060	4	0.00
08/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4321	4	4321	4	0.00
08/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3806	4	3806	4	0.00
08/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3677	4	3677	4	0.00
08/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3279	3	3279	3	0.00
08/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3473	3	3473	3	0.00
08/07/2010	R201 On 05-August-10			Bond Future	7.61	105.2958	7.6080	105.2958	1,388.00
08/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	5060	5	5060	5	0.00
08/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
08/07/2010	R201 On 04-November-10			Bond Future	7.66	107.0461	7.6640	107.0461	0.00
08/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3089	3	3089	3	0.00
08/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2937	3	2937	3	0.00
08/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3243	3	3243	3	0.00
08/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	152	0	152	0	0.00
08/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	189	0	189	0	0.00
08/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	169	0	169	0	0.00
08/07/2010	R201 On 03-February-11			Bond Future	7.69	104.5582	7.6930	104.5582	0.00
08/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1794	2	1794	2	0.00
08/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1684	2	1684	2	0.00
08/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1909	2	1909	2	0.00
08/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	717	1	717	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	824	1	824	1	0.00
08/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	768	1	768	1	0.00
08/07/2010	R203 On 05-August-10			Bond Future	8.39	102.5690	8.3930	102.5690	3,767.00
08/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4372	4	4372	4	0.00
08/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	4	0	4	0	0.00
08/07/2010	R203 On 04-November-10			Bond Future	8.47	100.1097	8.4700	100.1097	0.00
08/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4201	4	4201	4	0.00
08/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4411	4	4411	4	0.00
08/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3994	4	3994	4	0.00
08/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	369	0	369	0	0.00
08/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	303	0	303	0	0.00
08/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	334	0	334	0	0.00
08/07/2010	R203 On 03-February-11			Bond Future	8.53	101.9232	8.5290	101.9232	0.00
08/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1790	2	1790	2	0.00
08/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1925	2	1925	2	0.00
08/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1663	2	1663	2	0.00
08/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1933	2	1933	2	0.00
08/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2053	2	2053	2	0.00
08/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1822	2	1822	2	0.00
08/07/2010	R204 On 05-August-10			Bond Future	8.49	98.1312	8.4920	98.1312	2,664.00
08/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4276	4	4276	4	0.00
08/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1473	1	1473	1	0.00
08/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1694	2	1694	2	83.00
08/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	205	0	205	0	249.00
08/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	214	0	214	0	83.00
08/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1620	2	1620	2	0.00
08/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	278	0	278	0	650.00
08/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	9	0	9	0	780.00
08/07/2010	R204 On 04-November-10			Bond Future	8.56	99.7654	8.5620	99.7654	0.00
08/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4247	4	4247	4	0.00
08/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4025	4	4025	4	0.00
08/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4472	4	4472	4	0.00
08/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	417	0	417	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	506	1	506	1	0.00
08/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	460	0	460	0	0.00
08/07/2010	R204 On 03-February-11			Bond Future	8.62	97.5327	8.6150	97.5327	0.00
08/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1833	2	1833	2	0.00
08/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1700	2	1700	2	0.00
08/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1974	2	1974	2	0.00
08/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2333	2	2333	2	0.00
08/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2614	3	2614	3	0.00
08/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2469	3	2469	3	0.00
08/07/2010	R206 On 05-August-10			Bond Future	7.50	100.4555	7.4980	100.4555	0.00
08/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4348	4	4348	4	0.00
08/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
08/07/2010	R206 On 04-November-10			Bond Future	7.55	102.1264	7.5530	102.1264	0.00
08/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2686	3	2686	3	0.00
08/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2810	3	2810	3	0.00
08/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2563	2	2563	2	0.00
08/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	106	0	106	0	0.00
08/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	83	0	83	0	0.00
08/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	94	0	94	0	0.00
08/07/2010	R206 On 03-February-11			Bond Future	7.58	100.1945	7.5760	100.1945	0.00
08/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1552	1	1552	1	0.00
08/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1646	2	1646	2	0.00
08/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1460	1	1460	1	0.00
08/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	499	1	499	1	0.00
08/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	430	0	430	0	0.00
08/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	463	0	463	0	0.00
08/07/2010	R207 On 05-August-10			Bond Future	8.64	91.6104	8.6410	91.6104	4,639.00
08/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	4971	5	4971	5	0.00
08/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	79	0	79	0	250.00
08/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	3587	4	3587	4	0.00
08/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	30	0	30	0	100.00
08/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2461	3	2461	3	0.00
08/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	6	0	6	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
08/07/2010	R207 On 04-November-10			Bond Future	8.71	93.1342	8.7080	93.1342	0.00
08/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3795	4	3795	4	0.00
08/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3579	4	3579	4	0.00
08/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4015	4	4015	4	0.00
08/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	626	1	626	1	0.00
08/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	751	1	751	1	0.00
08/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	686	1	686	1	0.00
08/07/2010	R207 On 03-February-11			Bond Future	8.76	91.1791	8.7600	91.1791	0.00
08/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2230	2	2230	2	0.00
08/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2079	2	2079	2	0.00
08/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2390	2	2390	2	0.00
08/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2161	2	2161	2	0.00
08/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2424	2	2424	2	0.00
08/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2287	2	2287	2	0.00
08/07/2010	R208 On 05-August-10			Bond Future	8.67	89.2033	8.6710	89.2033	11,317.00
08/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4998	5	4998	5	0.00
08/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	8	0	8	0	0.00
08/07/2010	R208 On 04-November-10			Bond Future	8.74	87.2850	8.7350	87.2850	0.00
08/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3847	4	3847	4	0.00
08/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4074	4	4074	4	0.00
08/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3625	4	3625	4	0.00
08/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	830	1	830	1	0.00
08/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	694	1	694	1	0.00
08/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	759	1	759	1	0.00
08/07/2010	R208 On 03-February-11			Bond Future	8.79	88.8711	8.7850	88.8711	0.00
08/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2216	2	2216	2	0.00
08/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2377	2	2377	2	0.00
08/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2061	2	2061	2	0.00
08/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2576	3	2576	3	0.00
08/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2287	2	2287	2	0.00
08/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2427	2	2427	2	0.00
08/07/2010	R209 On 05-August-10			Bond Future	8.79	76.6660	8.7850	76.6660	2,417.00
08/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	913	1	913	1	0.00

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08/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1193	1	1193	1	0.00
08/07/2010	R209 On 04-November-10			Bond Future	8.83	74.7934	8.8300	74.7934	0.00
08/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	3094	3	3094	3	0.00
08/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	3332	3	3332	3	0.00
08/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2863	3	2863	3	0.00
08/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1923	2	1923	2	0.00
08/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1623	2	1623	2	0.00
08/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1768	2	1768	2	0.00
08/07/2010	R209 On 03-February-11			Bond Future	8.87	76.1484	8.8650	76.1484	0.00
08/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3755	4	3755	4	0.00
08/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3983	4	3983	4	0.00
08/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3532	4	3532	4	0.00
08/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2869	3	2869	3	0.00
08/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2552	3	2552	3	0.00
08/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2706	3	2706	3	0.00
08/07/2010	TRT1 On 05-August-10			Index Future	320.30	320.1800	320.2980	320.1800	100.00
08/07/2010	TRT1 On 04-November-10			Index Future	325.63	325.5060	325.6260	325.5060	0.00
09/07/2010	AL7T On 05-August-10			Index Future	351.16	350.7120	351.1580	350.7120	58.00
09/07/2010	ALBI On 05-August-10			Index Future	323.28	322.9860	323.2800	322.9860	1,255.00
09/07/2010	ALBI On 04-November-10			Index Future	328.66	328.3590	328.6580	328.3590	0.00
09/07/2010	CRD1 On 05-August-10			Index Future	142.91	142.8420	142.9070	142.8420	2.00
09/07/2010	CRD1 On 04-November-10			Index Future	145.29	145.2180	145.2850	145.2180	0.00
09/07/2010	GOVI On 05-August-10			GOVI	324.44	324.1640	324.4430	324.1640	326.00
09/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	89932	9	89932	9	0.00
09/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	1502	0	1502	0	0.00
09/07/2010	GOVI On 04-November-10			GOVI	329.84	329.5560	329.8400	329.5560	0.00
09/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	8400	1	8400	1	0.00
09/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	8300	1	8300	1	0.00
09/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	8500	1	8500	1	0.00
09/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
09/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
09/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
09/07/2010	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
09/07/2010	ILBI On 05-August-10			Index Future	380.21	380.4700	380.2080	380.4700	501.00
09/07/2010	ILBI On 04-November-10			Index Future	386.62	386.8880	386.6220	386.8880	0.00
09/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
09/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.53	93.4850	6.5250	93.4850	2,000.00
09/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.39	93.6110	6.3850	93.6110	1,000.00
09/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.38	93.6580	6.3750	93.6580	1,000.00
09/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.31	93.7190	6.3050	93.7190	0.00
09/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.30	93.7190	6.2950	93.7190	0.00
09/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.30	93.7190	6.2950	93.7190	0.00
09/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.32	93.6990	6.3150	93.6990	5,500.00
09/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.47	93.6140	6.4650	93.6140	4,500.00
09/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.71	93.3210	6.7050	93.3210	6,000.00
09/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.96	93.0560	6.9550	93.0560	5,000.00
09/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.21	92.7910	7.2050	92.7910	0.00
09/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7190	7.2550	92.7190	0.00
09/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
09/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
09/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/07/2010	OTH1 On 05-August-10			Index Future	316.59	316.2060	316.5850	316.2060	3.00
09/07/2010	OTH1 On 04-November-10			Index Future	321.85	321.4660	321.8510	321.4660	0.00
09/07/2010	R157 On 05-August-10			Bond Future	7.75	129.2336	7.7490	129.2336	4,923.00
09/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4642	5	4642	5	0.00
09/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3507	3	3507	3	0.00
09/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5766	6	5766	6	0.00
09/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2378	2	2378	2	500.00
09/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	124	0	124	0	500.00
09/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1314	1	1314	1	0.00
09/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
09/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	26	0	26	0	0.00
09/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	3	0	3	0	2,500.00
09/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
09/07/2010	R157 On 04-November-10			Bond Future	7.81	124.5640	7.8130	124.5640	0.00
09/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3365	3	3365	3	0.00
09/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3552	4	3552	4	0.00
09/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3180	3	3180	3	0.00
09/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	592	1	592	1	500.00
09/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	340	0	340	0	0.00
09/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2019	2	2019	2	0.00
09/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	274	0	274	0	0.00
09/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	306	0	306	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2010	R157 On 03-February-11			Bond Future	7.85	126.8100	7.8540	126.8100	0.00
09/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1647	2	1647	2	0.00
09/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1527	2	1527	2	0.00
09/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1771	2	1771	2	0.00
09/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1359	1	1359	1	0.00
09/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1544	2	1544	2	0.00
09/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1450	1	1450	1	0.00
09/07/2010	R186 On 05-August-10			Bond Future	8.82	115.7621	8.8180	115.7621	20,936.00
09/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	4136	4	4136	4	0.00
09/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	884	1	884	1	816.00
09/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	8362	8	8362	8	0.00
09/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	220	0	220	0	144.00
09/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	10443	10	10443	10	0.00
09/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	2249	2	2249	2	48.00
09/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	542	1	542	1	48.00
09/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	3297	3	3297	3	0.00
09/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	1	0	1	0	3,000.00
09/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	6	0	6	0	960.00
09/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1532	2	1532	2	0.00
09/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	144	0	144	0	0.00
09/07/2010	R186 On 04-November-10			Bond Future	8.88	117.6859	8.8780	117.6859	0.00
09/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4907	5	4907	5	0.00
09/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	5227	5	5227	5	0.00
09/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4596	5	4596	5	0.00
09/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2213	2	2213	2	9,800.00
09/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1646	2	1646	2	0.00
09/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3418	3	3418	3	0.00
09/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1383	1	1383	1	0.00
09/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1509	2	1509	2	0.00
09/07/2010	R186 On 03-February-11			Bond Future	8.92	114.5206	8.9240	114.5206	0.00
09/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	4111	4	4111	4	0.00
09/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4375	4	4375	4	0.00
09/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3855	4	3855	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3616	4	3616	4	0.00
09/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3223	3	3223	3	0.00
09/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3414	3	3414	3	0.00
09/07/2010	R201 On 05-August-10			Bond Future	7.60	105.3744	7.5970	105.3744	1,388.00
09/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	5101	5	5101	5	0.00
09/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
09/07/2010	R201 On 04-November-10			Bond Future	7.65	107.1278	7.6520	107.1278	0.00
09/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3124	3	3124	3	0.00
09/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2972	3	2972	3	0.00
09/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3279	3	3279	3	0.00
09/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	145	0	145	0	0.00
09/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	181	0	181	0	0.00
09/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	161	0	161	0	0.00
09/07/2010	R201 On 03-February-11			Bond Future	7.68	104.6389	7.6810	104.6389	0.00
09/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1817	2	1817	2	0.00
09/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1706	2	1706	2	0.00
09/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1933	2	1933	2	0.00
09/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	701	1	701	1	0.00
09/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	806	1	806	1	0.00
09/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	751	1	751	1	0.00
09/07/2010	R203 On 05-August-10			Bond Future	8.37	102.5742	8.3720	102.5742	3,767.00
09/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4481	4	4481	4	0.00
09/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	3	0	3	0	0.00
09/07/2010	R203 On 04-November-10			Bond Future	8.45	100.1097	8.4470	100.1097	0.00
09/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4296	4	4296	4	0.00
09/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4507	4	4507	4	0.00
09/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	4088	4	4088	4	0.00
09/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	346	0	346	0	0.00
09/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	282	0	282	0	0.00
09/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	312	0	312	0	0.00
09/07/2010	R203 On 03-February-11			Bond Future	8.51	101.9282	8.5060	101.9282	0.00
09/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1843	2	1843	2	0.00
09/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1980	2	1980	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1713	2	1713	2	0.00
09/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1990	2	1990	2	0.00
09/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1763	2	1763	2	0.00
09/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1873	2	1873	2	0.00
09/07/2010	R204 On 05-August-10			Bond Future	8.48	98.1949	8.4810	98.1949	2,664.00
09/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4338	4	4338	4	0.00
09/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1510	1	1510	1	0.00
09/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1736	2	1736	2	83.00
09/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	210	0	210	0	249.00
09/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	192	0	192	0	83.00
09/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1561	2	1561	2	0.00
09/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	251	0	251	0	650.00
09/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	8	0	8	0	780.00
09/07/2010	R204 On 04-November-10			Bond Future	8.55	99.8275	8.5510	99.8275	0.00
09/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4292	4	4292	4	0.00
09/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4069	4	4069	4	0.00
09/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4518	4	4518	4	0.00
09/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	401	0	401	0	0.00
09/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	488	1	488	1	0.00
09/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	443	0	443	0	0.00
09/07/2010	R204 On 03-February-11			Bond Future	8.60	97.5987	8.6030	97.5987	0.00
09/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1859	2	1859	2	0.00
09/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1725	2	1725	2	0.00
09/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	2001	2	2001	2	0.00
09/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2294	2	2294	2	0.00
09/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2573	3	2573	3	0.00
09/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2429	2	2429	2	0.00
09/07/2010	R206 On 05-August-10			Bond Future	7.50	100.5476	7.4970	100.5476	0.00
09/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4351	4	4351	4	0.00
09/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
09/07/2010	R206 On 04-November-10			Bond Future	7.55	102.2209	7.5520	102.2209	0.00
09/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2687	3	2687	3	0.00
09/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2811	3	2811	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2564	3	2564	3	0.00
09/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	104	0	104	0	0.00
09/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	81	0	81	0	0.00
09/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	92	0	92	0	0.00
09/07/2010	R206 On 03-February-11			Bond Future	7.58	100.2926	7.5760	100.2926	0.00
09/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1550	2	1550	2	0.00
09/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1644	2	1644	2	0.00
09/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1458	1	1458	1	0.00
09/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	497	0	497	0	0.00
09/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	428	0	428	0	0.00
09/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	461	0	461	0	0.00
09/07/2010	R207 On 05-August-10			Bond Future	8.61	91.6763	8.6100	91.6763	4,639.00
09/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	5155	5	5155	5	0.00
09/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	3765	4	3765	4	0.00
09/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	93	0	93	0	250.00
09/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	22	0	22	0	100.00
09/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2289	2	2289	2	0.00
09/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	4	0	4	0	150.00
09/07/2010	R207 On 04-November-10			Bond Future	8.68	93.1987	8.6750	93.1987	0.00
09/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3937	4	3937	4	0.00
09/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3717	4	3717	4	0.00
09/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4160	4	4160	4	0.00
09/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	577	1	577	1	0.00
09/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	695	1	695	1	0.00
09/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	634	1	634	1	0.00
09/07/2010	R207 On 03-February-11			Bond Future	8.73	91.2480	8.7260	91.2480	0.00
09/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2326	2	2326	2	0.00
09/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2170	2	2170	2	0.00
09/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2489	2	2489	2	0.00
09/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2064	2	2064	2	0.00
09/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2320	2	2320	2	0.00
09/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2188	2	2188	2	0.00
09/07/2010	R208 On 05-August-10			Bond Future	8.65	89.2658	8.6500	89.2658	11,317.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	5128	5	5128	5	0.00
09/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	7	0	7	0	0.00
09/07/2010	R208 On 04-November-10			Bond Future	8.71	87.3525	8.7130	87.3525	0.00
09/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3942	4	3942	4	0.00
09/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4172	4	4172	4	0.00
09/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3718	4	3718	4	0.00
09/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	788	1	788	1	0.00
09/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	656	1	656	1	0.00
09/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	719	1	719	1	0.00
09/07/2010	R208 On 03-February-11			Bond Future	8.76	88.9375	8.7620	88.9375	0.00
09/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2280	2	2280	2	0.00
09/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2444	2	2444	2	0.00
09/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2123	2	2123	2	0.00
09/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2499	3	2499	3	0.00
09/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2215	2	2215	2	0.00
09/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2353	2	2353	2	0.00
09/07/2010	R209 On 05-August-10			Bond Future	8.77	76.5860	8.7740	76.5860	2,417.00
09/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	935	1	935	1	0.00
09/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1127	1	1127	1	0.00
09/07/2010	R209 On 04-November-10			Bond Future	8.82	74.7141	8.8190	74.7141	0.00
09/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	3137	3	3137	3	0.00
09/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	3377	3	3377	3	0.00
09/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2904	3	2904	3	0.00
09/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1877	2	1877	2	0.00
09/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1581	2	1581	2	0.00
09/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1724	2	1724	2	0.00
09/07/2010	R209 On 03-February-11			Bond Future	8.85	76.0698	8.8540	76.0698	0.00
09/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3797	4	3797	4	0.00
09/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	4027	4	4027	4	0.00
09/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3573	4	3573	4	0.00
09/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2823	3	2823	3	0.00
09/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2510	3	2510	3	0.00
09/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2662	3	2662	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2010	TRT1 On 05-August-10			Index Future	320.58	320.2980	320.5760	320.2980	100.00
09/07/2010	TRT1 On 04-November-10			Index Future	325.91	325.6260	325.9090	325.6260	0.00
12/07/2010	AL7T On 05-August-10			Index Future	351.26	351.1580	351.2570	351.1580	58.00
12/07/2010	ALBI On 05-August-10			Index Future	324.16	323.2800	324.1570	323.2800	1,255.00
12/07/2010	ALBI On 04-November-10			Index Future	329.55	328.6580	329.5500	328.6580	0.00
12/07/2010	CRD1 On 05-August-10			Index Future	143.18	142.9070	143.1830	142.9070	2.00
12/07/2010	CRD1 On 04-November-10			Index Future	145.57	145.2850	145.5650	145.2850	0.00
12/07/2010	GOVI On 05-August-10			GOVI	325.31	324.4430	325.3060	324.4430	326.00
12/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	97832	9	97832	9	0.00
12/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	772	0	772	0	0.00
12/07/2010	GOVI On 04-November-10			GOVI	330.72	329.8400	330.7180	329.8400	0.00
12/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	17180	1	17180	1	0.00
12/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	17080	1	17080	1	0.00
12/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	17280	1	17280	1	0.00
12/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
12/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
12/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
12/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/07/2010	ILBI On 05-August-10			Index Future	380.05	380.2080	380.0460	380.2080	501.00
12/07/2010	ILBI On 04-November-10			Index Future	386.46	386.6220	386.4600	386.6220	0.00
12/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
12/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.53	93.4750	6.5250	93.4750	2,000.00
12/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.39	93.6150	6.3850	93.6150	1,000.00
12/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.38	93.6250	6.3750	93.6250	1,000.00
12/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.31	93.6950	6.3050	93.6950	0.00
12/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
12/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.32	93.6850	6.3150	93.6850	5,500.00
12/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.47	93.5350	6.4650	93.5350	4,500.00
12/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.71	93.2950	6.7050	93.2950	6,000.00
12/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.96	93.0450	6.9550	93.0450	5,000.00
12/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
12/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
12/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
12/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
12/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/07/2010	OTH1 On 05-August-10			Index Future	317.54	316.5850	317.5400	316.5850	3.00
12/07/2010	OTH1 On 04-November-10			Index Future	322.82	321.8510	322.8230	321.8510	0.00
12/07/2010	R157 On 05-August-10			Bond Future	7.71	129.2811	7.7070	129.2811	4,923.00
12/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4842	5	4842	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
12/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3705	4	3705	4	0.00
12/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5966	6	5966	6	0.00
12/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2564	2	2564	2	500.00
12/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	143	0	143	0	500.00
12/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1134	1	1134	1	0.00
12/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
12/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	13	0	13	0	0.00
12/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	2	0	2	0	2,500.00
12/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	1	0	1	0	0.00
12/07/2010	R157 On 04-November-10			Bond Future	7.77	124.6137	7.7680	124.6137	0.00
12/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3526	3	3526	3	0.00
12/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3716	4	3716	4	0.00
12/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3337	3	3337	3	0.00
12/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	646	1	646	1	500.00
12/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	294	0	294	0	0.00
12/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	1869	2	1869	2	0.00
12/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	235	0	235	0	0.00
12/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	263	0	263	0	0.00
12/07/2010	R157 On 03-February-11			Bond Future	7.81	126.8615	7.8070	126.8615	0.00
12/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1744	2	1744	2	0.00
12/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1620	2	1620	2	0.00
12/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1872	2	1872	2	0.00
12/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1258	1	1258	1	0.00
12/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1435	2	1435	2	0.00
12/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1344	1	1344	1	0.00
12/07/2010	R186 On 05-August-10			Bond Future	8.79	115.8664	8.7870	115.8664	20,936.00
12/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	4379	4	4379	4	0.00
12/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	946	1	946	1	816.00
12/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	8653	8	8653	8	0.00
12/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	10737	10	10737	10	0.00
12/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	2410	2	2410	2	48.00
12/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	227	0	227	0	144.00
12/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	408	1	408	1	48.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	3009	3	3009	3	0.00
12/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
12/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	2	0	2	0	960.00
12/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1299	2	1299	2	0.00
12/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	93	0	93	0	0.00
12/07/2010	R186 On 04-November-10			Bond Future	8.85	117.7886	8.8460	117.7886	0.00
12/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	5083	5	5083	5	0.00
12/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	5410	5	5410	5	0.00
12/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4766	5	4766	5	0.00
12/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2313	2	2313	2	9,800.00
12/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1516	2	1516	2	0.00
12/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3219	3	3219	3	0.00
12/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1267	1	1267	1	0.00
12/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1385	2	1385	2	0.00
12/07/2010	R186 On 03-February-11			Bond Future	8.89	114.6311	8.8910	114.6311	0.00
12/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	4253	4	4253	4	0.00
12/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4522	4	4522	4	0.00
12/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3991	4	3991	4	0.00
12/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3447	4	3447	4	0.00
12/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3065	3	3065	3	0.00
12/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3251	3	3251	3	0.00
12/07/2010	R201 On 05-August-10			Bond Future	7.57	105.4157	7.5660	105.4157	1,388.00
12/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	5218	5	5218	5	0.00
12/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
12/07/2010	R201 On 04-November-10			Bond Future	7.62	107.1705	7.6190	107.1705	0.00
12/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3221	3	3221	3	0.00
12/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	3067	3	3067	3	0.00
12/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3377	3	3377	3	0.00
12/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	125	0	125	0	0.00
12/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	159	0	159	0	0.00
12/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	141	0	141	0	0.00
12/07/2010	R201 On 03-February-11			Bond Future	7.65	104.6792	7.6450	104.6792	0.00
12/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1888	2	1888	2	0.00

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12/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1774	2	1774	2	0.00
12/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	2006	2	2006	2	0.00
12/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	653	1	653	1	0.00
12/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	753	1	753	1	0.00
12/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	701	1	701	1	0.00
12/07/2010	R203 On 05-August-10			Bond Future	8.32	102.6844	8.3210	102.6844	3,767.00
12/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4747	4	4747	4	0.00
12/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	1	0	1	0	0.00
12/07/2010	R203 On 04-November-10			Bond Future	8.39	100.2267	8.3930	100.2267	0.00
12/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4522	4	4522	4	0.00
12/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4737	5	4737	5	0.00
12/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	4309	4	4309	4	0.00
12/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	292	0	292	0	0.00
12/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	237	0	237	0	0.00
12/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	263	0	263	0	0.00
12/07/2010	R203 On 03-February-11			Bond Future	8.45	102.0415	8.4500	102.0415	0.00
12/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1973	2	1973	2	0.00
12/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	2116	2	2116	2	0.00
12/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1837	2	1837	2	0.00
12/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1837	2	1837	2	0.00
12/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1623	2	1623	2	0.00
12/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1726	2	1726	2	0.00
12/07/2010	R204 On 05-August-10			Bond Future	8.43	98.2587	8.4300	98.2587	2,664.00
12/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4629	4	4629	4	0.00
12/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1717	2	1717	2	0.00
12/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1958	2	1958	2	83.00
12/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	250	0	250	0	249.00
12/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	118	0	118	0	83.00
12/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1305	2	1305	2	0.00
12/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	162	0	162	0	650.00
12/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	2	0	2	0	780.00
12/07/2010	R204 On 04-November-10			Bond Future	8.50	99.8896	8.4970	99.8896	0.00
12/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4532	4	4532	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
12/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4303	4	4303	4	0.00
12/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4763	5	4763	5	0.00
12/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	340	0	340	0	0.00
12/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	417	0	417	0	0.00
12/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	377	0	377	0	0.00
12/07/2010	R204 On 03-February-11			Bond Future	8.55	97.6648	8.5480	97.6648	0.00
12/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1989	2	1989	2	0.00
12/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1849	2	1849	2	0.00
12/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	2137	2	2137	2	0.00
12/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2126	2	2126	2	0.00
12/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2393	3	2393	3	0.00
12/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2255	2	2255	2	0.00
12/07/2010	R206 On 05-August-10			Bond Future	7.46	100.5506	7.4550	100.5506	0.00
12/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4476	4	4476	4	0.00
12/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
12/07/2010	R206 On 04-November-10			Bond Future	7.51	102.2237	7.5070	102.2237	0.00
12/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2797	3	2797	3	0.00
12/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2923	3	2923	3	0.00
12/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2672	3	2672	3	0.00
12/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	86	0	86	0	0.00
12/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	68	0	68	0	0.00
12/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	77	0	77	0	0.00
12/07/2010	R206 On 03-February-11			Bond Future	7.53	100.2926	7.5260	100.2926	0.00
12/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1635	2	1635	2	0.00
12/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1731	2	1731	2	0.00
12/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1541	1	1541	1	0.00
12/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	451	0	451	0	0.00
12/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	386	0	386	0	0.00
12/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	417	0	417	0	0.00
12/07/2010	R207 On 05-August-10			Bond Future	8.57	91.8623	8.5690	91.8623	4,639.00
12/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	5399	5	5399	5	0.00
12/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	102	0	102	0	250.00
12/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	4000	4	4000	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
12/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	10	0	10	0	100.00
12/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2051	2	2051	2	0.00
12/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	1	0	1	0	150.00
12/07/2010	R207 On 04-November-10			Bond Future	8.63	93.3925	8.6330	93.3925	0.00
12/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	4112	4	4112	4	0.00
12/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3888	4	3888	4	0.00
12/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4341	4	4341	4	0.00
12/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	511	1	511	1	0.00
12/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	619	1	619	1	0.00
12/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	562	1	562	1	0.00
12/07/2010	R207 On 03-February-11			Bond Future	8.68	91.4435	8.6820	91.4435	0.00
12/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2444	2	2444	2	0.00
12/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2283	2	2283	2	0.00
12/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2612	2	2612	2	0.00
12/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	1933	2	1933	2	0.00
12/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2179	2	2179	2	0.00
12/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2052	2	2052	2	0.00
12/07/2010	R208 On 05-August-10			Bond Future	8.61	89.3973	8.6080	89.3973	11,317.00
12/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	5388	5	5388	5	0.00
12/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	3	0	3	0	0.00
12/07/2010	R208 On 04-November-10			Bond Future	8.67	87.4877	8.6710	87.4877	0.00
12/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	4122	4	4122	4	0.00
12/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4356	4	4356	4	0.00
12/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3892	4	3892	4	0.00
12/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	703	1	703	1	0.00
12/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	582	1	582	1	0.00
12/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	640	1	640	1	0.00
12/07/2010	R208 On 03-February-11			Bond Future	8.72	89.0763	8.7180	89.0763	0.00
12/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2401	2	2401	2	0.00
12/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2571	2	2571	2	0.00
12/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2238	2	2238	2	0.00
12/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2347	2	2347	2	0.00
12/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2075	2	2075	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2207	2	2207	2	0.00
12/07/2010	R209 On 05-August-10			Bond Future	8.74	76.6740	8.7430	76.6740	2,417.00
12/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	1000	1	1000	1	0.00
12/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	944	1	944	1	0.00
12/07/2010	R209 On 04-November-10			Bond Future	8.79	74.8013	8.7880	74.8013	0.00
12/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	3260	3	3260	3	0.00
12/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	3507	3	3507	3	0.00
12/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	3021	3	3021	3	0.00
12/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1747	2	1747	2	0.00
12/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1465	2	1465	2	0.00
12/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1600	2	1600	2	0.00
12/07/2010	R209 On 03-February-11			Bond Future	8.82	76.1563	8.8210	76.1563	0.00
12/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3927	4	3927	4	0.00
12/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	4161	4	4161	4	0.00
12/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3697	4	3697	4	0.00
12/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2687	3	2687	3	0.00
12/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2383	3	2383	3	0.00
12/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2531	3	2531	3	0.00
12/07/2010	TRT1 On 05-August-10			Index Future	321.43	320.5760	321.4300	320.5760	100.00
12/07/2010	TRT1 On 04-November-10			Index Future	326.78	325.9090	326.7780	325.9090	0.00