



Derivatives Monthly Statistics Report

For October 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	AL7T On 04-November-10			Index Future	371.34	372.2470	371.3440	372.2470	38.00
01/10/2010	ALBI On 04-November-10			Index Future	342.35	343.1770	342.3450	343.1770	1,297.00
01/10/2010	ALBI On 03-February-11			Index Future	347.57	348.4140	347.5680	348.4140	0.00
01/10/2010	CRD1 On 04-November-10			Index Future	149.93	150.0770	149.9340	150.0770	2.00
01/10/2010	CRD1 On 03-February-11			Index Future	152.15	152.2910	152.1460	152.2910	0.00
01/10/2010	GOVI On 04-November-10			GOVI	342.90	343.7030	342.8980	343.7030	159.00
01/10/2010	GOVI On 04-November-10	329.00	Call	GOVI	138980	15	138980	15	0.00
01/10/2010	GOVI On 04-November-10	328.99	Call	GOVI	139080	15	139080	15	0.00
01/10/2010	GOVI On 04-November-10	329.01	Call	GOVI	138880	15	138880	15	0.00
01/10/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
01/10/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
01/10/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
01/10/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/10/2010	ILBI On 04-November-10			Index Future	397.94	398.6520	397.9440	398.6520	508.00
01/10/2010	ILBI On 03-February-11			Index Future	403.98	404.7000	403.9810	404.7000	0.00
01/10/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/10/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/10/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/10/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/10/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/10/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/10/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.05	93.9600	6.0500	93.9600	0.00
01/10/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.99	94.0200	5.9900	94.0200	2,500.00

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01/10/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.91	94.1000	5.9100	94.1000	0.00
01/10/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.88	94.1300	5.8800	94.1300	0.00
01/10/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.88	94.1300	5.8800	94.1300	0.00
01/10/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.88	94.1300	5.8800	94.1300	5,500.00
01/10/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.99	94.0200	5.9900	94.0200	4,500.00
01/10/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.19	93.8200	6.1900	93.8200	6,000.00
01/10/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.37	93.6400	6.3700	93.6400	5,200.00
01/10/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.61	93.4000	6.6100	93.4000	0.00
01/10/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.84	93.1700	6.8400	93.1700	0.00
01/10/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.94	93.0400	6.9400	93.0400	2,500.00
01/10/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/10/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/10/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/10/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/10/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/10/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/10/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
01/10/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
01/10/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/10/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/10/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/10/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/10/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/10/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/10/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/10/2010	OTH1 On 04-November-10			Index Future	338.99	339.9720	338.9920	339.9720	3.00

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01/10/2010	OTH1 On 03-February-11			Index Future	344.16	345.1590	344.1640	345.1590	0.00
01/10/2010	R157 On 04-November-10			Bond Future	7.36	126.8196	7.3610	126.8196	4,806.00
01/10/2010	R157 On 04-November-10	8.50	Call	Bond Future	5127	5	5127	5	0.00
01/10/2010	R157 On 04-November-10	8.55	Call	Bond Future	5346	5	5346	5	0.00
01/10/2010	R157 On 04-November-10	7.50	Call	Bond Future	1041	1	1041	1	500.00
01/10/2010	R157 On 04-November-10	8.45	Call	Bond Future	4909	5	4909	5	0.00
01/10/2010	R157 On 04-November-10	8.45	Put	Bond Future	2	0	2	0	0.00
01/10/2010	R157 On 04-November-10	7.50	Put	Bond Future	401	0	401	0	0.00
01/10/2010	R157 On 04-November-10	8.55	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R157 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R157 On 03-February-11			Bond Future	7.45	128.7538	7.4500	128.7538	0.00
01/10/2010	R157 On 03-February-11	7.90	Call	Bond Future	2549	3	2549	3	0.00
01/10/2010	R157 On 03-February-11	7.85	Call	Bond Future	2392	2	2392	2	0.00
01/10/2010	R157 On 03-February-11	7.95	Call	Bond Future	2710	3	2710	3	0.00
01/10/2010	R157 On 03-February-11	7.95	Put	Bond Future	546	1	546	1	0.00
01/10/2010	R157 On 03-February-11	7.85	Put	Bond Future	657	1	657	1	0.00
01/10/2010	R157 On 03-February-11	7.90	Put	Bond Future	599	1	599	1	0.00
01/10/2010	R157 On 05-May-11			Bond Future	7.54	123.9184	7.5400	123.9184	0.00
01/10/2010	R157 On 05-May-11	7.75	Call	Bond Future	2132	2	2132	2	0.00
01/10/2010	R157 On 05-May-11	7.80	Call	Bond Future	2257	2	2257	2	0.00
01/10/2010	R157 On 05-May-11	7.70	Call	Bond Future	2011	2	2011	2	0.00
01/10/2010	R157 On 05-May-11	7.65	Call	Bond Future	1893	2	1893	2	0.00
01/10/2010	R157 On 05-May-11	7.65	Put	Bond Future	1439	1	1439	1	0.00
01/10/2010	R157 On 05-May-11	7.70	Put	Bond Future	1351	1	1351	1	0.00
01/10/2010	R157 On 05-May-11	7.80	Put	Bond Future	1187	1	1187	1	0.00
01/10/2010	R157 On 05-May-11	7.75	Put	Bond Future	1267	1	1267	1	0.00
01/10/2010	R186 On 04-November-10			Bond Future	8.04	126.4902	8.0400	126.4902	16,922.00
01/10/2010	R186 On 04-November-10	9.25	Call	Bond Future	11651	12	11651	12	0.00
01/10/2010	R186 On 04-November-10	9.30	Call	Bond Future	12094	13	12094	13	0.00
01/10/2010	R186 On 04-November-10	8.75	Call	Bond Future	7155	8	7155	8	7,900.00
01/10/2010	R186 On 04-November-10	9.20	Call	Bond Future	11206	12	11206	12	0.00
01/10/2010	R186 On 04-November-10	9.20	Put	Bond Future	11	0	11	0	0.00
01/10/2010	R186 On 04-November-10	8.75	Put	Bond Future	116	0	116	0	0.00

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01/10/2010	R186 On 04-November-10	9.30	Put	Bond Future	6	0	6	0	0.00
01/10/2010	R186 On 04-November-10	9.25	Put	Bond Future	8	0	8	0	0.00
01/10/2010	R186 On 03-February-11			Bond Future	8.10	123.1268	8.0960	123.1268	0.00
01/10/2010	R186 On 03-February-11	9.00	Call	Bond Future	9412	10	9412	10	0.00
01/10/2010	R186 On 03-February-11	9.05	Call	Bond Future	9806	10	9806	10	0.00
01/10/2010	R186 On 03-February-11	7.75	Call	Bond Future	1627	2	1627	2	3,000.00
01/10/2010	R186 On 03-February-11	8.95	Call	Bond Future	9020	9	9020	9	0.00
01/10/2010	R186 On 03-February-11	8.95	Put	Bond Future	755	1	755	1	0.00
01/10/2010	R186 On 03-February-11	7.75	Put	Bond Future	5228	5	5228	5	0.00
01/10/2010	R186 On 03-February-11	9.05	Put	Bond Future	628	1	628	1	0.00
01/10/2010	R186 On 03-February-11	9.00	Put	Bond Future	689	1	689	1	0.00
01/10/2010	R186 On 05-May-11			Bond Future	8.15	125.0239	8.1530	125.0239	0.00
01/10/2010	R186 On 05-May-11	8.75	Call	Bond Future	8017	8	8017	8	0.00
01/10/2010	R186 On 05-May-11	8.70	Call	Bond Future	7681	8	7681	8	0.00
01/10/2010	R186 On 05-May-11	8.80	Call	Bond Future	8356	9	8356	9	0.00
01/10/2010	R186 On 05-May-11	8.80	Put	Bond Future	2117	2	2117	2	0.00
01/10/2010	R186 On 05-May-11	8.70	Put	Bond Future	2375	2	2375	2	0.00
01/10/2010	R186 On 05-May-11	8.75	Put	Bond Future	2243	2	2243	2	0.00
01/10/2010	R189 On 04-November-10			Bond Future	209.80	6.6334	209.8041	6.6334	0.00
01/10/2010	R189 On 04-November-10	1.75	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R189 On 04-November-10	1.70	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R189 On 04-November-10	1.80	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R189 On 04-November-10	1.80	Put	Bond Future	104417	104	104417	104	0.00
01/10/2010	R189 On 04-November-10	1.70	Put	Bond Future	104665	105	104665	105	0.00
01/10/2010	R189 On 04-November-10	1.75	Put	Bond Future	104541	105	104541	105	0.00
01/10/2010	R197 On 04-November-10			Bond Future	230.95	4.5631	230.9495	4.5631	0.00
01/10/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R197 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R197 On 04-November-10	3.00	Put	Bond Future	124641	125	124641	125	0.00
01/10/2010	R197 On 04-November-10	3.10	Put	Bond Future	123405	123	123405	123	0.00
01/10/2010	R197 On 04-November-10	3.05	Put	Bond Future	124021	124	124021	124	0.00
01/10/2010	R201 On 04-November-10			Bond Future	7.28	108.5401	7.2800	108.5401	1,262.00

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01/10/2010	R201 On 04-November-10	8.50	Call	Bond Future	4297	4	4297	4	0.00
01/10/2010	R201 On 04-November-10	8.55	Call	Bond Future	4468	5	4468	5	0.00
01/10/2010	R201 On 04-November-10	8.45	Call	Bond Future	4125	4	4125	4	0.00
01/10/2010	R201 On 04-November-10	7.50	Call	Bond Future	1026	1	1026	1	0.00
01/10/2010	R201 On 04-November-10	7.25	Call	Bond Future	476	1	476	1	140.00
01/10/2010	R201 On 04-November-10	8.00	Call	Bond Future	2582	3	2582	3	0.00
01/10/2010	R201 On 04-November-10	6.75	Call	Bond Future	36	0	36	0	420.00
01/10/2010	R201 On 04-November-10	8.00	Put	Bond Future	20	0	20	0	420.00
01/10/2010	R201 On 04-November-10	6.75	Put	Bond Future	1972	2	1972	2	0.00
01/10/2010	R201 On 04-November-10	7.50	Put	Bond Future	235	0	235	0	140.00
01/10/2010	R201 On 04-November-10	7.25	Put	Bond Future	584	1	584	1	0.00
01/10/2010	R201 On 04-November-10	8.45	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R201 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R201 On 03-February-11			Bond Future	7.37	105.7828	7.3650	105.7828	0.00
01/10/2010	R201 On 03-February-11	8.00	Call	Bond Future	2450	2	2450	2	0.00
01/10/2010	R201 On 03-February-11	8.05	Call	Bond Future	2585	3	2585	3	0.00
01/10/2010	R201 On 03-February-11	7.95	Call	Bond Future	2317	2	2317	2	0.00
01/10/2010	R201 On 03-February-11	7.95	Put	Bond Future	348	0	348	0	0.00
01/10/2010	R201 On 03-February-11	8.05	Put	Bond Future	283	0	283	0	0.00
01/10/2010	R201 On 03-February-11	8.00	Put	Bond Future	314	0	314	0	0.00
01/10/2010	R201 On 05-May-11			Bond Future	7.46	107.4092	7.4600	107.4092	0.00
01/10/2010	R201 On 05-May-11	7.75	Call	Bond Future	1806	2	1806	2	0.00
01/10/2010	R201 On 05-May-11	7.80	Call	Bond Future	1909	2	1909	2	0.00
01/10/2010	R201 On 05-May-11	7.70	Call	Bond Future	1705	2	1705	2	0.00
01/10/2010	R201 On 05-May-11	7.70	Put	Bond Future	941	1	941	1	0.00
01/10/2010	R201 On 05-May-11	7.80	Put	Bond Future	829	1	829	1	0.00
01/10/2010	R201 On 05-May-11	7.75	Put	Bond Future	884	1	884	1	0.00
01/10/2010	R202 On 04-November-10			Bond Future	168.73	3.4092	168.7307	3.4092	0.00
01/10/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R202 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R202 On 04-November-10	3.00	Put	Bond Future	105481	106	105481	106	0.00

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01/10/2010	R202 On 04-November-10	3.10	Put	Bond Future	103765	104	103765	104	0.00
01/10/2010	R202 On 04-November-10	3.05	Put	Bond Future	104619	105	104619	105	0.00
01/10/2010	R203 On 04-November-10			Bond Future	7.79	103.9089	7.7900	103.9089	1,918.00
01/10/2010	R203 On 04-November-10	9.25	Call	Bond Future	7400	8	7400	8	0.00
01/10/2010	R203 On 04-November-10	9.20	Call	Bond Future	7158	7	7158	7	0.00
01/10/2010	R203 On 04-November-10	9.30	Call	Bond Future	7641	8	7641	8	0.00
01/10/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R203 On 03-February-11			Bond Future	7.87	105.4934	7.8730	105.4934	0.00
01/10/2010	R203 On 03-February-11	8.50	Call	Bond Future	3733	4	3733	4	0.00
01/10/2010	R203 On 03-February-11	8.45	Call	Bond Future	3540	4	3540	4	0.00
01/10/2010	R203 On 03-February-11	8.55	Call	Bond Future	3930	4	3930	4	0.00
01/10/2010	R203 On 03-February-11	8.55	Put	Bond Future	529	0	529	0	0.00
01/10/2010	R203 On 03-February-11	8.45	Put	Bond Future	632	1	632	1	0.00
01/10/2010	R203 On 03-February-11	8.50	Put	Bond Future	578	1	578	1	0.00
01/10/2010	R203 On 05-May-11			Bond Future	7.96	102.9548	7.9560	102.9548	0.00
01/10/2010	R203 On 05-May-11	8.25	Call	Bond Future	2870	3	2870	3	0.00
01/10/2010	R203 On 05-May-11	8.20	Call	Bond Future	2715	3	2715	3	0.00
01/10/2010	R203 On 05-May-11	8.30	Call	Bond Future	3029	3	3029	3	0.00
01/10/2010	R203 On 05-May-11	8.30	Put	Bond Future	1342	1	1342	1	0.00
01/10/2010	R203 On 05-May-11	8.20	Put	Bond Future	1515	1	1515	1	0.00
01/10/2010	R203 On 05-May-11	8.25	Put	Bond Future	1426	1	1426	1	0.00
01/10/2010	R204 On 04-November-10			Bond Future	7.89	103.9145	7.8870	103.9145	2,242.00
01/10/2010	R204 On 04-November-10	9.25	Call	Bond Future	7697	8	7697	8	0.00
01/10/2010	R204 On 04-November-10	9.30	Call	Bond Future	7964	8	7964	8	0.00
01/10/2010	R204 On 04-November-10	9.00	Call	Bond Future	6347	7	6347	7	0.00
01/10/2010	R204 On 04-November-10	9.20	Call	Bond Future	7428	8	7428	8	0.00
01/10/2010	R204 On 04-November-10	9.20	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R204 On 04-November-10	9.00	Put	Bond Future	5	0	5	0	0.00
01/10/2010	R204 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R204 On 04-November-10	9.25	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R204 On 03-February-11			Bond Future	7.96	101.4656	7.9610	101.4656	0.00

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01/10/2010	R204 On 03-February-11	8.50	Call	Bond Future	3809	4	3809	4	0.00
01/10/2010	R204 On 03-February-11	8.55	Call	Bond Future	4022	4	4022	4	0.00
01/10/2010	R204 On 03-February-11	8.45	Call	Bond Future	3600	4	3600	4	0.00
01/10/2010	R204 On 03-February-11	8.45	Put	Bond Future	826	1	826	1	0.00
01/10/2010	R204 On 03-February-11	8.55	Put	Bond Future	693	1	693	1	0.00
01/10/2010	R204 On 03-February-11	8.50	Put	Bond Future	757	1	757	1	0.00
01/10/2010	R204 On 05-May-11			Bond Future	8.04	103.0292	8.0390	103.0292	0.00
01/10/2010	R204 On 05-May-11	8.50	Call	Bond Future	3949	4	3949	4	0.00
01/10/2010	R204 On 05-May-11	8.55	Call	Bond Future	4139	4	4139	4	0.00
01/10/2010	R204 On 05-May-11	8.45	Call	Bond Future	3762	4	3762	4	0.00
01/10/2010	R204 On 05-May-11	8.45	Put	Bond Future	1490	1	1490	1	0.00
01/10/2010	R204 On 05-May-11	8.55	Put	Bond Future	1324	1	1324	1	0.00
01/10/2010	R204 On 05-May-11	8.50	Put	Bond Future	1405	1	1405	1	0.00
01/10/2010	R206 On 04-November-10			Bond Future	7.08	103.6069	7.0840	103.6069	0.00
01/10/2010	R206 On 04-November-10	8.50	Call	Bond Future	3908	4	3908	4	0.00
01/10/2010	R206 On 04-November-10	8.55	Call	Bond Future	4042	4	4042	4	0.00
01/10/2010	R206 On 04-November-10	8.45	Call	Bond Future	3773	4	3773	4	0.00
01/10/2010	R206 On 04-November-10	7.25	Call	Bond Future	666	1	666	1	150.00
01/10/2010	R206 On 04-November-10	6.75	Call	Bond Future	74	0	74	0	450.00
01/10/2010	R206 On 04-November-10	8.00	Call	Bond Future	2552	3	2552	3	0.00
01/10/2010	R206 On 04-November-10	8.00	Put	Bond Future	3	0	3	0	450.00
01/10/2010	R206 On 04-November-10	6.75	Put	Bond Future	1024	1	1024	1	0.00
01/10/2010	R206 On 04-November-10	7.25	Put	Bond Future	198	0	198	0	150.00
01/10/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R206 On 03-February-11			Bond Future	7.17	101.4250	7.1690	101.4250	0.00
01/10/2010	R206 On 03-February-11	8.00	Call	Bond Future	2281	2	2281	2	0.00
01/10/2010	R206 On 03-February-11	7.95	Call	Bond Future	2169	2	2169	2	0.00
01/10/2010	R206 On 03-February-11	8.05	Call	Bond Future	2391	2	2391	2	0.00
01/10/2010	R206 On 03-February-11	8.05	Put	Bond Future	116	0	116	0	0.00
01/10/2010	R206 On 03-February-11	7.95	Put	Bond Future	149	0	149	0	0.00
01/10/2010	R206 On 03-February-11	8.00	Put	Bond Future	133	0	133	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	R206 On 05-May-11			Bond Future	7.27	102.9836	7.2730	102.9836	0.00
01/10/2010	R206 On 05-May-11	7.50	Call	Bond Future	1264	1	1264	1	0.00
01/10/2010	R206 On 05-May-11	7.45	Call	Bond Future	1193	1	1193	1	0.00
01/10/2010	R206 On 05-May-11	7.55	Call	Bond Future	1339	1	1339	1	0.00
01/10/2010	R206 On 05-May-11	7.55	Put	Bond Future	675	1	675	1	0.00
01/10/2010	R206 On 05-May-11	7.45	Put	Bond Future	768	1	768	1	0.00
01/10/2010	R206 On 05-May-11	7.50	Put	Bond Future	719	1	719	1	0.00
01/10/2010	R207 On 04-November-10			Bond Future	8.01	97.6937	8.0050	97.6937	800.00
01/10/2010	R207 On 04-November-10	9.25	Call	Bond Future	7357	8	7357	8	0.00
01/10/2010	R207 On 04-November-10	9.30	Call	Bond Future	7636	8	7636	8	0.00
01/10/2010	R207 On 04-November-10	9.40	Call	Bond Future	8192	8	8192	8	0.00
01/10/2010	R207 On 04-November-10	9.20	Call	Bond Future	7077	7	7077	7	0.00
01/10/2010	R207 On 04-November-10	9.20	Put	Bond Future	3	0	3	0	0.00
01/10/2010	R207 On 04-November-10	9.40	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R207 On 04-November-10	9.30	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R207 On 04-November-10	9.25	Put	Bond Future	2	0	2	0	0.00
01/10/2010	R207 On 03-February-11			Bond Future	8.08	95.5420	8.0750	95.5420	0.00
01/10/2010	R207 On 03-February-11	8.75	Call	Bond Future	4567	5	4567	5	0.00
01/10/2010	R207 On 03-February-11	8.80	Call	Bond Future	4802	5	4802	5	0.00
01/10/2010	R207 On 03-February-11	8.70	Call	Bond Future	4336	5	4336	5	0.00
01/10/2010	R207 On 03-February-11	8.70	Put	Bond Future	637	1	637	1	0.00
01/10/2010	R207 On 03-February-11	8.80	Put	Bond Future	528	0	528	0	0.00
01/10/2010	R207 On 03-February-11	8.75	Put	Bond Future	580	1	580	1	0.00
01/10/2010	R207 On 05-May-11			Bond Future	8.15	97.0117	8.1510	97.0117	0.00
01/10/2010	R207 On 05-May-11	8.50	Call	Bond Future	3781	4	3781	4	0.00
01/10/2010	R207 On 05-May-11	8.55	Call	Bond Future	3972	4	3972	4	0.00
01/10/2010	R207 On 05-May-11	8.45	Call	Bond Future	3595	4	3595	4	0.00
01/10/2010	R207 On 05-May-11	8.45	Put	Bond Future	1845	2	1845	2	0.00
01/10/2010	R207 On 05-May-11	8.55	Put	Bond Future	1646	2	1646	2	0.00
01/10/2010	R207 On 05-May-11	8.50	Put	Bond Future	1743	2	1743	2	0.00
01/10/2010	R208 On 04-November-10			Bond Future	8.04	92.0610	8.0390	92.0610	6,325.00
01/10/2010	R208 On 04-November-10	9.25	Call	Bond Future	7504	8	7504	8	0.00
01/10/2010	R208 On 04-November-10	9.30	Call	Bond Future	7795	8	7795	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	R208 On 04-November-10	9.20	Call	Bond Future	7212	8	7212	8	0.00
01/10/2010	R208 On 04-November-10	9.20	Put	Bond Future	4	0	4	0	0.00
01/10/2010	R208 On 04-November-10	9.30	Put	Bond Future	1	0	1	0	0.00
01/10/2010	R208 On 04-November-10	9.25	Put	Bond Future	2	0	2	0	0.00
01/10/2010	R208 On 03-February-11			Bond Future	8.11	93.4630	8.1050	93.4630	0.00
01/10/2010	R208 On 03-February-11	8.75	Call	Bond Future	4731	5	4731	5	0.00
01/10/2010	R208 On 03-February-11	8.70	Call	Bond Future	4493	5	4493	5	0.00
01/10/2010	R208 On 03-February-11	8.80	Call	Bond Future	4973	5	4973	5	0.00
01/10/2010	R208 On 03-February-11	8.80	Put	Bond Future	653	1	653	1	0.00
01/10/2010	R208 On 03-February-11	8.70	Put	Bond Future	778	1	778	1	0.00
01/10/2010	R208 On 03-February-11	8.75	Put	Bond Future	713	1	713	1	0.00
01/10/2010	R208 On 05-May-11			Bond Future	8.17	91.5011	8.1730	91.5011	0.00
01/10/2010	R208 On 05-May-11	8.50	Call	Bond Future	3840	4	3840	4	0.00
01/10/2010	R208 On 05-May-11	8.45	Call	Bond Future	3644	4	3644	4	0.00
01/10/2010	R208 On 05-May-11	8.55	Call	Bond Future	4041	4	4041	4	0.00
01/10/2010	R208 On 05-May-11	8.55	Put	Bond Future	1713	2	1713	2	0.00
01/10/2010	R208 On 05-May-11	8.45	Put	Bond Future	1926	2	1926	2	0.00
01/10/2010	R208 On 05-May-11	8.50	Put	Bond Future	1816	2	1816	2	0.00
01/10/2010	R209 On 04-November-10			Bond Future	8.02	82.0623	8.0150	82.0623	23,873.00
01/10/2010	R209 On 04-November-10	9.00	Call	Bond Future	8286	9	8286	9	0.00
01/10/2010	R209 On 04-November-10	9.05	Call	Bond Future	8663	9	8663	9	0.00
01/10/2010	R209 On 04-November-10	8.95	Call	Bond Future	7907	8	7907	8	0.00
01/10/2010	R209 On 04-November-10	8.25	Call	Bond Future	2772	3	2772	3	54.00
01/10/2010	R209 On 04-November-10	9.25	Call	Bond Future	10149	11	10149	11	0.00
01/10/2010	R209 On 04-November-10	7.75	Call	Bond Future	525	1	525	1	162.00
01/10/2010	R209 On 04-November-10	8.50	Call	Bond Future	4497	5	4497	5	0.00
01/10/2010	R209 On 04-November-10	8.50	Put	Bond Future	251	0	251	0	54.00
01/10/2010	R209 On 04-November-10	8.25	Put	Bond Future	669	1	669	1	0.00
01/10/2010	R209 On 04-November-10	9.25	Put	Bond Future	7	0	7	0	162.00
01/10/2010	R209 On 04-November-10	7.75	Put	Bond Future	3005	3	3005	3	0.00
01/10/2010	R209 On 04-November-10	8.95	Put	Bond Future	32	0	32	0	0.00
01/10/2010	R209 On 04-November-10	9.05	Put	Bond Future	19	0	19	0	0.00
01/10/2010	R209 On 04-November-10	9.00	Put	Bond Future	25	0	25	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	R209 On 03-February-11			Bond Future	8.06	83.3150	8.0560	83.3150	0.00
01/10/2010	R209 On 03-February-11	9.00	Call	Bond Future	8509	9	8509	9	0.00
01/10/2010	R209 On 03-February-11	9.05	Call	Bond Future	8839	9	8839	9	0.00
01/10/2010	R209 On 03-February-11	8.95	Call	Bond Future	8180	9	8180	9	0.00
01/10/2010	R209 On 03-February-11	8.95	Put	Bond Future	690	1	690	1	0.00
01/10/2010	R209 On 03-February-11	9.05	Put	Bond Future	581	1	581	1	0.00
01/10/2010	R209 On 03-February-11	9.00	Put	Bond Future	633	1	633	1	0.00
01/10/2010	R209 On 05-May-11			Bond Future	8.10	81.4480	8.0970	81.4480	0.00
01/10/2010	R209 On 05-May-11	8.50	Call	Bond Future	5856	6	5856	6	0.00
01/10/2010	R209 On 05-May-11	8.55	Call	Bond Future	6136	6	6136	6	0.00
01/10/2010	R209 On 05-May-11	8.45	Call	Bond Future	5580	6	5580	6	0.00
01/10/2010	R209 On 05-May-11	8.45	Put	Bond Future	2510	2	2510	2	0.00
01/10/2010	R209 On 05-May-11	8.55	Put	Bond Future	2230	2	2230	2	0.00
01/10/2010	R209 On 05-May-11	8.50	Put	Bond Future	2366	2	2366	2	0.00
01/10/2010	R209 On 04-August-11			Bond Future	8.14	82.7471	8.1350	82.7471	0.00
01/10/2010	R209 On 04-August-11	8.50	Call	Bond Future	6605	7	6605	7	0.00
01/10/2010	R209 On 04-August-11	8.55	Call	Bond Future	6890	7	6890	7	0.00
01/10/2010	R209 On 04-August-11	8.45	Call	Bond Future	6325	7	6325	7	0.00
01/10/2010	R209 On 04-August-11	10.10	Call	Bond Future	15802	16	15802	16	0.00
01/10/2010	R209 On 04-August-11	10.10	Put	Bond Future	966	1	966	1	510.00
01/10/2010	R209 On 04-August-11	8.45	Put	Bond Future	3600	3	3600	3	0.00
01/10/2010	R209 On 04-August-11	8.55	Put	Bond Future	3330	3	3330	3	0.00
01/10/2010	R209 On 04-August-11	8.50	Put	Bond Future	3461	3	3461	3	510.00
01/10/2010	R210 On 04-November-10			Bond Future	125.78	2.3013	125.7801	2.3013	0.00
01/10/2010	R210 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R210 On 04-November-10	3.15	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R210 On 04-November-10	3.15	Put	Bond Future	90662	91	90662	91	0.00
01/10/2010	R210 On 04-November-10	3.05	Put	Bond Future	91945	92	91945	92	0.00
01/10/2010	R210 On 04-November-10	3.10	Put	Bond Future	91301	91	91301	91	0.00
01/10/2010	R211 On 04-November-10			Bond Future	102.45	3.6287	102.4478	3.6287	0.00
01/10/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
01/10/2010	R211 On 04-November-10	2.70	Put	Bond Future	95917	96	95917	96	0.00
01/10/2010	R211 On 04-November-10	2.80	Put	Bond Future	95353	95	95353	95	0.00
01/10/2010	R211 On 04-November-10	2.75	Put	Bond Future	95634	96	95634	96	0.00
01/10/2010	R212 On 04-November-10			Bond Future	2.64	101.5531	2.6440	101.5531	1,080.00
01/10/2010	R212 On 04-November-10	3.00	Call	Bond Future	3392	3	3392	3	0.00
01/10/2010	R212 On 04-November-10	3.05	Call	Bond Future	3858	4	3858	4	0.00
01/10/2010	R212 On 04-November-10	2.95	Call	Bond Future	2923	3	2923	3	0.00
01/10/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/10/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/10/2010	TRT1 On 04-November-10			Index Future	338.90	339.6450	338.8970	339.6450	100.00
01/10/2010	TRT1 On 03-February-11			Index Future	343.90	344.6550	343.8970	344.6550	0.00
04/10/2010	AL7T On 04-November-10			Index Future	369.61	371.3440	369.6050	371.3440	38.00
04/10/2010	ALBI On 04-November-10			Index Future	340.73	342.3450	340.7260	342.3450	1,297.00
04/10/2010	ALBI On 03-February-11			Index Future	345.92	347.5680	345.9220	347.5680	0.00
04/10/2010	CRD1 On 04-November-10			Index Future	149.60	149.9340	149.6010	149.9340	2.00
04/10/2010	CRD1 On 03-February-11			Index Future	151.81	152.1460	151.8090	152.1460	0.00
04/10/2010	GOVI On 04-November-10			GOVI	341.30	342.8980	341.3010	342.8980	159.00
04/10/2010	GOVI On 04-November-10	329.00	Call	GOVI	123010	14	123010	14	0.00
04/10/2010	GOVI On 04-November-10	329.01	Call	GOVI	122910	14	122910	14	0.00
04/10/2010	GOVI On 04-November-10	328.99	Call	GOVI	123110	14	123110	14	0.00
04/10/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
04/10/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
04/10/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
04/10/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/10/2010	ILBI On 04-November-10			Index Future	397.85	397.9440	397.8530	397.9440	508.00
04/10/2010	ILBI On 03-February-11			Index Future	403.89	403.9810	403.8890	403.9810	0.00
04/10/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/10/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/10/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/10/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/10/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/10/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.05	93.9500	6.0500	93.9500	0.00
04/10/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.99	94.0100	5.9900	94.0100	2,500.00
04/10/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.91	94.0900	5.9100	94.0900	0.00
04/10/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.89	94.1200	5.8900	94.1200	0.00
04/10/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.88	94.1200	5.8800	94.1200	0.00
04/10/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.88	94.1200	5.8800	94.1200	5,500.00
04/10/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.99	94.0100	5.9900	94.0100	4,500.00
04/10/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.19	93.8100	6.1900	93.8100	6,000.00
04/10/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	5,200.00
04/10/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	0.00
04/10/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.84	93.1600	6.8400	93.1600	0.00
04/10/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.93	93.0600	6.9300	93.0600	2,500.00
04/10/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
04/10/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/10/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/10/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/10/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
04/10/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/10/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/10/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/10/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/10/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/10/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
04/10/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
04/10/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
04/10/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
04/10/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/10/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/10/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/10/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/10/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/10/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/10/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/10/2010	OTH1 On 04-November-10			Index Future	337.26	338.9920	337.2580	338.9920	3.00
04/10/2010	OTH1 On 03-February-11			Index Future	342.40	344.1640	342.4010	344.1640	0.00
04/10/2010	R157 On 04-November-10			Bond Future	7.44	126.6809	7.4370	126.6809	4,806.00
04/10/2010	R157 On 04-November-10	8.50	Call	Bond Future	4777	5	4777	5	0.00
04/10/2010	R157 On 04-November-10	8.55	Call	Bond Future	4995	5	4995	5	0.00
04/10/2010	R157 On 04-November-10	8.45	Call	Bond Future	4559	5	4559	5	0.00
04/10/2010	R157 On 04-November-10	7.50	Call	Bond Future	797	1	797	1	500.00
04/10/2010	R157 On 04-November-10	8.45	Put	Bond Future	3	0	3	0	0.00
04/10/2010	R157 On 04-November-10	7.50	Put	Bond Future	507	0	507	0	0.00
04/10/2010	R157 On 04-November-10	8.55	Put	Bond Future	1	0	1	0	0.00
04/10/2010	R157 On 04-November-10	8.50	Put	Bond Future	2	0	2	0	0.00
04/10/2010	R157 On 03-February-11			Bond Future	7.53	128.6136	7.5320	128.6136	0.00
04/10/2010	R157 On 03-February-11	7.90	Call	Bond Future	2282	3	2282	3	0.00
04/10/2010	R157 On 03-February-11	7.95	Call	Bond Future	2436	3	2436	3	0.00
04/10/2010	R157 On 03-February-11	7.85	Call	Bond Future	2133	2	2133	2	0.00
04/10/2010	R157 On 03-February-11	7.85	Put	Bond Future	756	1	756	1	0.00
04/10/2010	R157 On 03-February-11	7.95	Put	Bond Future	630	1	630	1	0.00
04/10/2010	R157 On 03-February-11	7.90	Put	Bond Future	691	1	691	1	0.00
04/10/2010	R157 On 05-May-11			Bond Future	7.63	123.7776	7.6280	123.7776	0.00
04/10/2010	R157 On 05-May-11	7.75	Call	Bond Future	1913	2	1913	2	0.00
04/10/2010	R157 On 05-May-11	7.80	Call	Bond Future	2031	2	2031	2	0.00
04/10/2010	R157 On 05-May-11	7.65	Call	Bond Future	1688	2	1688	2	0.00
04/10/2010	R157 On 05-May-11	7.70	Call	Bond Future	1798	2	1798	2	0.00
04/10/2010	R157 On 05-May-11	7.70	Put	Bond Future	1502	1	1502	1	0.00
04/10/2010	R157 On 05-May-11	7.65	Put	Bond Future	1597	1	1597	1	0.00
04/10/2010	R157 On 05-May-11	7.80	Put	Bond Future	1325	1	1325	1	0.00
04/10/2010	R157 On 05-May-11	7.75	Put	Bond Future	1412	1	1412	1	0.00
04/10/2010	R186 On 04-November-10			Bond Future	8.13	126.0334	8.1310	126.0334	16,922.00
04/10/2010	R186 On 04-November-10	9.25	Call	Bond Future	10716	12	10716	12	0.00
04/10/2010	R186 On 04-November-10	9.30	Call	Bond Future	11159	12	11159	12	0.00
04/10/2010	R186 On 04-November-10	9.20	Call	Bond Future	10272	11	10272	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2010	R186 On 04-November-10	8.75	Call	Bond Future	6253	7	6253	7	7,900.00
04/10/2010	R186 On 04-November-10	9.20	Put	Bond Future	14	0	14	0	0.00
04/10/2010	R186 On 04-November-10	8.75	Put	Bond Future	150	0	150	0	0.00
04/10/2010	R186 On 04-November-10	9.30	Put	Bond Future	8	0	8	0	0.00
04/10/2010	R186 On 04-November-10	9.25	Put	Bond Future	10	0	10	0	0.00
04/10/2010	R186 On 03-February-11			Bond Future	8.19	122.6568	8.1890	122.6568	0.00
04/10/2010	R186 On 03-February-11	9.00	Call	Bond Future	8592	9	8592	9	0.00
04/10/2010	R186 On 03-February-11	9.05	Call	Bond Future	8976	10	8976	10	0.00
04/10/2010	R186 On 03-February-11	8.95	Call	Bond Future	8210	9	8210	9	0.00
04/10/2010	R186 On 03-February-11	7.75	Call	Bond Future	1303	2	1303	2	3,000.00
04/10/2010	R186 On 03-February-11	8.95	Put	Bond Future	887	1	887	1	0.00
04/10/2010	R186 On 03-February-11	7.75	Put	Bond Future	5846	5	5846	5	0.00
04/10/2010	R186 On 03-February-11	9.05	Put	Bond Future	740	1	740	1	0.00
04/10/2010	R186 On 03-February-11	9.00	Put	Bond Future	811	1	811	1	0.00
04/10/2010	R186 On 05-May-11			Bond Future	8.25	124.5414	8.2490	124.5414	0.00
04/10/2010	R186 On 05-May-11	8.75	Call	Bond Future	7323	8	7323	8	0.00
04/10/2010	R186 On 05-May-11	8.80	Call	Bond Future	7649	8	7649	8	0.00
04/10/2010	R186 On 05-May-11	8.70	Call	Bond Future	7001	8	7001	8	0.00
04/10/2010	R186 On 05-May-11	8.70	Put	Bond Future	2652	2	2652	2	0.00
04/10/2010	R186 On 05-May-11	8.80	Put	Bond Future	2366	2	2366	2	0.00
04/10/2010	R186 On 05-May-11	8.75	Put	Bond Future	2506	2	2506	2	0.00
04/10/2010	R189 On 04-November-10			Bond Future	209.82	6.6326	209.8200	6.6326	0.00
04/10/2010	R189 On 04-November-10	1.75	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R189 On 04-November-10	1.80	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R189 On 04-November-10	1.70	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R189 On 04-November-10	1.70	Put	Bond Future	104666	105	104666	105	0.00
04/10/2010	R189 On 04-November-10	1.80	Put	Bond Future	104418	104	104418	104	0.00
04/10/2010	R189 On 04-November-10	1.75	Put	Bond Future	104542	105	104542	105	0.00
04/10/2010	R197 On 04-November-10			Bond Future	230.63	4.5628	230.6346	4.5628	0.00
04/10/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R197 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R197 On 04-November-10	3.10	Put	Bond Future	123401	123	123401	123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2010	R197 On 04-November-10	3.00	Put	Bond Future	124637	125	124637	125	0.00
04/10/2010	R197 On 04-November-10	3.05	Put	Bond Future	124017	124	124017	124	0.00
04/10/2010	R201 On 04-November-10			Bond Future	7.34	108.5040	7.3410	108.5040	1,262.00
04/10/2010	R201 On 04-November-10	8.50	Call	Bond Future	4077	4	4077	4	0.00
04/10/2010	R201 On 04-November-10	8.55	Call	Bond Future	4248	4	4248	4	0.00
04/10/2010	R201 On 04-November-10	8.45	Call	Bond Future	3905	4	3905	4	0.00
04/10/2010	R201 On 04-November-10	7.25	Call	Bond Future	357	0	357	0	140.00
04/10/2010	R201 On 04-November-10	8.00	Call	Bond Future	2365	3	2365	3	0.00
04/10/2010	R201 On 04-November-10	6.75	Call	Bond Future	18	0	18	0	420.00
04/10/2010	R201 On 04-November-10	7.50	Call	Bond Future	851	1	851	1	0.00
04/10/2010	R201 On 04-November-10	7.50	Put	Bond Future	280	0	280	0	140.00
04/10/2010	R201 On 04-November-10	7.25	Put	Bond Future	686	1	686	1	0.00
04/10/2010	R201 On 04-November-10	8.00	Put	Bond Future	23	0	23	0	420.00
04/10/2010	R201 On 04-November-10	6.75	Put	Bond Future	2175	2	2175	2	0.00
04/10/2010	R201 On 04-November-10	8.45	Put	Bond Future	1	0	1	0	0.00
04/10/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
04/10/2010	R201 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
04/10/2010	R201 On 03-February-11			Bond Future	7.43	105.7488	7.4300	105.7488	0.00
04/10/2010	R201 On 03-February-11	8.00	Call	Bond Future	2267	2	2267	2	0.00
04/10/2010	R201 On 03-February-11	7.95	Call	Bond Future	2138	2	2138	2	0.00
04/10/2010	R201 On 03-February-11	8.05	Call	Bond Future	2399	3	2399	3	0.00
04/10/2010	R201 On 03-February-11	8.05	Put	Bond Future	319	0	319	0	0.00
04/10/2010	R201 On 03-February-11	7.95	Put	Bond Future	390	0	390	0	0.00
04/10/2010	R201 On 03-February-11	8.00	Put	Bond Future	352	0	352	0	0.00
04/10/2010	R201 On 05-May-11			Bond Future	7.53	107.3740	7.5300	107.3740	0.00
04/10/2010	R201 On 05-May-11	7.75	Call	Bond Future	1662	2	1662	2	0.00
04/10/2010	R201 On 05-May-11	7.70	Call	Bond Future	1565	2	1565	2	0.00
04/10/2010	R201 On 05-May-11	7.80	Call	Bond Future	1761	2	1761	2	0.00
04/10/2010	R201 On 05-May-11	7.80	Put	Bond Future	904	1	904	1	0.00
04/10/2010	R201 On 05-May-11	7.70	Put	Bond Future	1025	1	1025	1	0.00
04/10/2010	R201 On 05-May-11	7.75	Put	Bond Future	963	1	963	1	0.00
04/10/2010	R202 On 04-November-10			Bond Future	168.75	3.4328	168.7490	3.4328	0.00
04/10/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R202 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R202 On 04-November-10	3.10	Put	Bond Future	103766	104	103766	104	0.00
04/10/2010	R202 On 04-November-10	3.00	Put	Bond Future	105482	105	105482	105	0.00
04/10/2010	R202 On 04-November-10	3.05	Put	Bond Future	104619	105	104619	105	0.00
04/10/2010	R203 On 04-November-10			Bond Future	7.88	103.6429	7.8750	103.6429	1,918.00
04/10/2010	R203 On 04-November-10	9.25	Call	Bond Future	6950	7	6950	7	0.00
04/10/2010	R203 On 04-November-10	9.30	Call	Bond Future	7191	8	7191	8	0.00
04/10/2010	R203 On 04-November-10	9.20	Call	Bond Future	6708	7	6708	7	0.00
04/10/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
04/10/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
04/10/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
04/10/2010	R203 On 03-February-11			Bond Future	7.96	105.2262	7.9630	105.2262	0.00
04/10/2010	R203 On 03-February-11	8.50	Call	Bond Future	3367	4	3367	4	0.00
04/10/2010	R203 On 03-February-11	8.55	Call	Bond Future	3557	4	3557	4	0.00
04/10/2010	R203 On 03-February-11	8.45	Call	Bond Future	3181	4	3181	4	0.00
04/10/2010	R203 On 03-February-11	8.45	Put	Bond Future	734	1	734	1	0.00
04/10/2010	R203 On 03-February-11	8.55	Put	Bond Future	616	1	616	1	0.00
04/10/2010	R203 On 03-February-11	8.50	Put	Bond Future	672	1	672	1	0.00
04/10/2010	R203 On 05-May-11			Bond Future	8.05	102.6818	8.0510	102.6818	0.00
04/10/2010	R203 On 05-May-11	8.25	Call	Bond Future	2573	3	2573	3	0.00
04/10/2010	R203 On 05-May-11	8.30	Call	Bond Future	2724	3	2724	3	0.00
04/10/2010	R203 On 05-May-11	8.20	Call	Bond Future	2426	3	2426	3	0.00
04/10/2010	R203 On 05-May-11	8.20	Put	Bond Future	1695	2	1695	2	0.00
04/10/2010	R203 On 05-May-11	8.30	Put	Bond Future	1506	1	1506	1	0.00
04/10/2010	R203 On 05-May-11	8.25	Put	Bond Future	1598	1	1598	1	0.00
04/10/2010	R204 On 04-November-10			Bond Future	7.98	103.7362	7.9770	103.7362	2,242.00
04/10/2010	R204 On 04-November-10	9.25	Call	Bond Future	7164	8	7164	8	0.00
04/10/2010	R204 On 04-November-10	9.30	Call	Bond Future	7432	8	7432	8	0.00
04/10/2010	R204 On 04-November-10	9.20	Call	Bond Future	6896	7	6896	7	0.00
04/10/2010	R204 On 04-November-10	9.00	Call	Bond Future	5815	6	5815	6	0.00
04/10/2010	R204 On 04-November-10	9.00	Put	Bond Future	6	0	6	0	0.00
04/10/2010	R204 On 04-November-10	9.20	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
04/10/2010	R204 On 04-November-10	9.30	Put	Bond Future	1	0	1	0	0.00
04/10/2010	R204 On 04-November-10	9.25	Put	Bond Future	1	0	1	0	0.00
04/10/2010	R204 On 03-February-11			Bond Future	8.06	101.2864	8.0560	101.2864	0.00
04/10/2010	R204 On 03-February-11	8.50	Call	Bond Future	3391	4	3391	4	0.00
04/10/2010	R204 On 03-February-11	8.45	Call	Bond Future	3192	4	3192	4	0.00
04/10/2010	R204 On 03-February-11	8.55	Call	Bond Future	3595	4	3595	4	0.00
04/10/2010	R204 On 03-February-11	8.55	Put	Bond Future	813	1	813	1	0.00
04/10/2010	R204 On 03-February-11	8.45	Put	Bond Future	965	1	965	1	0.00
04/10/2010	R204 On 03-February-11	8.50	Put	Bond Future	886	1	886	1	0.00
04/10/2010	R204 On 05-May-11			Bond Future	8.14	102.8439	8.1380	102.8439	0.00
04/10/2010	R204 On 05-May-11	8.50	Call	Bond Future	3570	4	3570	4	0.00
04/10/2010	R204 On 05-May-11	8.45	Call	Bond Future	3392	4	3392	4	0.00
04/10/2010	R204 On 05-May-11	8.55	Call	Bond Future	3752	4	3752	4	0.00
04/10/2010	R204 On 05-May-11	8.55	Put	Bond Future	1491	1	1491	1	0.00
04/10/2010	R204 On 05-May-11	8.45	Put	Bond Future	1674	1	1674	1	0.00
04/10/2010	R204 On 05-May-11	8.50	Put	Bond Future	1580	1	1580	1	0.00
04/10/2010	R206 On 04-November-10			Bond Future	7.14	103.5362	7.1400	103.5362	0.00
04/10/2010	R206 On 04-November-10	8.50	Call	Bond Future	3749	4	3749	4	0.00
04/10/2010	R206 On 04-November-10	8.55	Call	Bond Future	3884	4	3884	4	0.00
04/10/2010	R206 On 04-November-10	8.45	Call	Bond Future	3615	4	3615	4	0.00
04/10/2010	R206 On 04-November-10	7.25	Call	Bond Future	545	1	545	1	150.00
04/10/2010	R206 On 04-November-10	8.00	Call	Bond Future	2394	3	2394	3	0.00
04/10/2010	R206 On 04-November-10	6.75	Call	Bond Future	44	0	44	0	450.00
04/10/2010	R206 On 04-November-10	8.00	Put	Bond Future	3	0	3	0	450.00
04/10/2010	R206 On 04-November-10	6.75	Put	Bond Future	1152	1	1152	1	0.00
04/10/2010	R206 On 04-November-10	7.25	Put	Bond Future	235	0	235	0	150.00
04/10/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
04/10/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
04/10/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
04/10/2010	R206 On 03-February-11			Bond Future	7.23	101.3516	7.2300	101.3516	0.00
04/10/2010	R206 On 03-February-11	8.00	Call	Bond Future	2138	2	2138	2	0.00
04/10/2010	R206 On 03-February-11	8.05	Call	Bond Future	2247	2	2247	2	0.00
04/10/2010	R206 On 03-February-11	7.95	Call	Bond Future	2029	2	2029	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2010	R206 On 03-February-11	7.95	Put	Bond Future	169	0	169	0	0.00
04/10/2010	R206 On 03-February-11	8.05	Put	Bond Future	132	0	132	0	0.00
04/10/2010	R206 On 03-February-11	8.00	Put	Bond Future	150	0	150	0	0.00
04/10/2010	R206 On 05-May-11			Bond Future	7.34	102.9113	7.3410	102.9113	0.00
04/10/2010	R206 On 05-May-11	7.50	Call	Bond Future	1162	1	1162	1	0.00
04/10/2010	R206 On 05-May-11	7.55	Call	Bond Future	1234	1	1234	1	0.00
04/10/2010	R206 On 05-May-11	7.45	Call	Bond Future	1094	1	1094	1	0.00
04/10/2010	R206 On 05-May-11	7.45	Put	Bond Future	833	1	833	1	0.00
04/10/2010	R206 On 05-May-11	7.55	Put	Bond Future	733	1	733	1	0.00
04/10/2010	R206 On 05-May-11	7.50	Put	Bond Future	781	1	781	1	0.00
04/10/2010	R207 On 04-November-10			Bond Future	8.10	97.4446	8.0960	97.4446	800.00
04/10/2010	R207 On 04-November-10	9.25	Call	Bond Future	6794	7	6794	7	0.00
04/10/2010	R207 On 04-November-10	9.30	Call	Bond Future	7073	8	7073	8	0.00
04/10/2010	R207 On 04-November-10	9.20	Call	Bond Future	6514	7	6514	7	0.00
04/10/2010	R207 On 04-November-10	9.40	Call	Bond Future	7628	8	7628	8	0.00
04/10/2010	R207 On 04-November-10	9.40	Put	Bond Future	1	0	1	0	0.00
04/10/2010	R207 On 04-November-10	9.20	Put	Bond Future	4	0	4	0	0.00
04/10/2010	R207 On 04-November-10	9.30	Put	Bond Future	2	0	2	0	0.00
04/10/2010	R207 On 04-November-10	9.25	Put	Bond Future	3	0	3	0	0.00
04/10/2010	R207 On 03-February-11			Bond Future	8.17	95.2927	8.1700	95.2927	0.00
04/10/2010	R207 On 03-February-11	8.75	Call	Bond Future	4100	5	4100	5	0.00
04/10/2010	R207 On 03-February-11	8.70	Call	Bond Future	3877	4	3877	4	0.00
04/10/2010	R207 On 03-February-11	8.80	Call	Bond Future	4326	5	4326	5	0.00
04/10/2010	R207 On 03-February-11	8.80	Put	Bond Future	626	1	626	1	0.00
04/10/2010	R207 On 03-February-11	8.70	Put	Bond Future	752	1	752	1	0.00
04/10/2010	R207 On 03-February-11	8.75	Put	Bond Future	687	1	687	1	0.00
04/10/2010	R207 On 05-May-11			Bond Future	8.25	96.7566	8.2490	96.7566	0.00
04/10/2010	R207 On 05-May-11	8.50	Call	Bond Future	3406	4	3406	4	0.00
04/10/2010	R207 On 05-May-11	8.45	Call	Bond Future	3229	4	3229	4	0.00
04/10/2010	R207 On 05-May-11	8.55	Call	Bond Future	3588	4	3588	4	0.00
04/10/2010	R207 On 05-May-11	8.55	Put	Bond Future	1840	2	1840	2	0.00
04/10/2010	R207 On 05-May-11	8.45	Put	Bond Future	2057	2	2057	2	0.00
04/10/2010	R207 On 05-May-11	8.50	Put	Bond Future	1946	2	1946	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2010	R208 On 04-November-10			Bond Future	8.12	91.7658	8.1240	91.7658	6,325.00
04/10/2010	R208 On 04-November-10	9.25	Call	Bond Future	6950	8	6950	8	0.00
04/10/2010	R208 On 04-November-10	9.20	Call	Bond Future	6658	7	6658	7	0.00
04/10/2010	R208 On 04-November-10	9.30	Call	Bond Future	7241	8	7241	8	0.00
04/10/2010	R208 On 04-November-10	9.30	Put	Bond Future	2	0	2	0	0.00
04/10/2010	R208 On 04-November-10	9.20	Put	Bond Future	4	0	4	0	0.00
04/10/2010	R208 On 04-November-10	9.25	Put	Bond Future	3	0	3	0	0.00
04/10/2010	R208 On 03-February-11			Bond Future	8.19	93.1673	8.1940	93.1673	0.00
04/10/2010	R208 On 03-February-11	8.75	Call	Bond Future	4275	5	4275	5	0.00
04/10/2010	R208 On 03-February-11	8.80	Call	Bond Future	4509	5	4509	5	0.00
04/10/2010	R208 On 03-February-11	8.70	Call	Bond Future	4046	4	4046	4	0.00
04/10/2010	R208 On 03-February-11	8.70	Put	Bond Future	899	1	899	1	0.00
04/10/2010	R208 On 03-February-11	8.80	Put	Bond Future	757	1	757	1	0.00
04/10/2010	R208 On 03-February-11	8.75	Put	Bond Future	825	1	825	1	0.00
04/10/2010	R208 On 05-May-11			Bond Future	8.27	91.1991	8.2650	91.1991	0.00
04/10/2010	R208 On 05-May-11	8.50	Call	Bond Future	3468	4	3468	4	0.00
04/10/2010	R208 On 05-May-11	8.55	Call	Bond Future	3659	4	3659	4	0.00
04/10/2010	R208 On 05-May-11	8.45	Call	Bond Future	3282	4	3282	4	0.00
04/10/2010	R208 On 05-May-11	8.45	Put	Bond Future	2139	2	2139	2	0.00
04/10/2010	R208 On 05-May-11	8.55	Put	Bond Future	1906	2	1906	2	0.00
04/10/2010	R208 On 05-May-11	8.50	Put	Bond Future	2019	2	2019	2	0.00
04/10/2010	R209 On 04-November-10			Bond Future	8.11	81.6494	8.1060	81.6494	23,873.00
04/10/2010	R209 On 04-November-10	9.00	Call	Bond Future	7468	8	7468	8	0.00
04/10/2010	R209 On 04-November-10	9.05	Call	Bond Future	7843	9	7843	9	0.00
04/10/2010	R209 On 04-November-10	8.95	Call	Bond Future	7091	8	7091	8	0.00
04/10/2010	R209 On 04-November-10	8.50	Call	Bond Future	3752	4	3752	4	0.00
04/10/2010	R209 On 04-November-10	8.25	Call	Bond Future	2146	3	2146	3	54.00
04/10/2010	R209 On 04-November-10	9.25	Call	Bond Future	9325	10	9325	10	0.00
04/10/2010	R209 On 04-November-10	7.75	Call	Bond Future	305	1	305	1	162.00
04/10/2010	R209 On 04-November-10	9.25	Put	Bond Future	8	0	8	0	162.00
04/10/2010	R209 On 04-November-10	7.75	Put	Bond Future	3610	3	3610	3	0.00
04/10/2010	R209 On 04-November-10	8.50	Put	Bond Future	330	0	330	0	54.00
04/10/2010	R209 On 04-November-10	8.25	Put	Bond Future	868	1	868	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2010	R209 On 04-November-10	8.95	Put	Bond Future	41	0	41	0	0.00
04/10/2010	R209 On 04-November-10	9.05	Put	Bond Future	24	0	24	0	0.00
04/10/2010	R209 On 04-November-10	9.00	Put	Bond Future	32	0	32	0	0.00
04/10/2010	R209 On 03-February-11			Bond Future	8.15	82.8968	8.1490	82.8968	0.00
04/10/2010	R209 On 03-February-11	9.00	Call	Bond Future	7780	9	7780	9	0.00
04/10/2010	R209 On 03-February-11	9.05	Call	Bond Future	8102	9	8102	9	0.00
04/10/2010	R209 On 03-February-11	8.95	Call	Bond Future	7460	8	7460	8	0.00
04/10/2010	R209 On 03-February-11	8.95	Put	Bond Future	805	1	805	1	0.00
04/10/2010	R209 On 03-February-11	9.05	Put	Bond Future	679	1	679	1	0.00
04/10/2010	R209 On 03-February-11	9.00	Put	Bond Future	739	1	739	1	0.00
04/10/2010	R209 On 05-May-11			Bond Future	8.19	81.0247	8.1920	81.0247	0.00
04/10/2010	R209 On 05-May-11	8.50	Call	Bond Future	5283	6	5283	6	0.00
04/10/2010	R209 On 05-May-11	8.55	Call	Bond Future	5551	6	5551	6	0.00
04/10/2010	R209 On 05-May-11	8.45	Call	Bond Future	5020	6	5020	6	0.00
04/10/2010	R209 On 05-May-11	8.45	Put	Bond Future	2795	3	2795	3	0.00
04/10/2010	R209 On 05-May-11	8.55	Put	Bond Future	2490	2	2490	2	0.00
04/10/2010	R209 On 05-May-11	8.50	Put	Bond Future	2638	2	2638	2	0.00
04/10/2010	R209 On 04-August-11			Bond Future	8.23	82.3186	8.2330	82.3186	0.00
04/10/2010	R209 On 04-August-11	8.50	Call	Bond Future	6048	7	6048	7	0.00
04/10/2010	R209 On 04-August-11	8.55	Call	Bond Future	6323	7	6323	7	0.00
04/10/2010	R209 On 04-August-11	8.45	Call	Bond Future	5779	6	5779	6	0.00
04/10/2010	R209 On 04-August-11	10.10	Call	Bond Future	15031	16	15031	16	0.00
04/10/2010	R209 On 04-August-11	10.10	Put	Bond Future	1059	1	1059	1	510.00
04/10/2010	R209 On 04-August-11	8.45	Put	Bond Future	3918	4	3918	4	0.00
04/10/2010	R209 On 04-August-11	8.55	Put	Bond Future	3627	3	3627	3	0.00
04/10/2010	R209 On 04-August-11	8.50	Put	Bond Future	3768	3	3768	3	510.00
04/10/2010	R210 On 04-November-10			Bond Future	125.79	2.3011	125.7935	2.3011	0.00
04/10/2010	R210 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R210 On 04-November-10	3.15	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R210 On 04-November-10	3.05	Put	Bond Future	91945	92	91945	92	0.00
04/10/2010	R210 On 04-November-10	3.15	Put	Bond Future	90662	91	90662	91	0.00
04/10/2010	R210 On 04-November-10	3.10	Put	Bond Future	91301	91	91301	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2010	R211 On 04-November-10			Bond Future	102.64	3.6282	102.6363	3.6282	0.00
04/10/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
04/10/2010	R211 On 04-November-10	2.80	Put	Bond Future	95362	95	95362	95	0.00
04/10/2010	R211 On 04-November-10	2.70	Put	Bond Future	95926	96	95926	96	0.00
04/10/2010	R211 On 04-November-10	2.75	Put	Bond Future	95643	96	95643	96	0.00
04/10/2010	R212 On 04-November-10			Bond Future	2.64	101.7763	2.6430	101.7763	1,080.00
04/10/2010	R212 On 04-November-10	3.00	Call	Bond Future	3402	3	3402	3	0.00
04/10/2010	R212 On 04-November-10	3.05	Call	Bond Future	3867	4	3867	4	0.00
04/10/2010	R212 On 04-November-10	2.95	Call	Bond Future	2933	3	2933	3	0.00
04/10/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
04/10/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/10/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
04/10/2010	TRT1 On 04-November-10			Index Future	337.29	338.8970	337.2890	338.8970	100.00
04/10/2010	TRT1 On 03-February-11			Index Future	342.27	343.8970	342.2660	343.8970	0.00
05/10/2010	AL7T On 04-November-10			Index Future	370.70	369.6050	370.6980	369.6050	38.00
05/10/2010	ALBI On 04-November-10			Index Future	341.59	340.7260	341.5890	340.7260	1,297.00
05/10/2010	ALBI On 03-February-11			Index Future	346.80	345.9220	346.7980	345.9220	0.00
05/10/2010	CRD1 On 04-November-10			Index Future	149.86	149.6010	149.8600	149.6010	2.00
05/10/2010	CRD1 On 03-February-11			Index Future	152.07	151.8090	152.0710	151.8090	0.00
05/10/2010	GOVI On 04-November-10			GOVI	342.16	341.3010	342.1550	341.3010	159.00
05/10/2010	GOVI On 04-November-10	329.00	Call	GOVI	131550	12	131550	12	0.00
05/10/2010	GOVI On 04-November-10	328.99	Call	GOVI	131650	12	131650	12	0.00
05/10/2010	GOVI On 04-November-10	329.01	Call	GOVI	131450	12	131450	12	0.00
05/10/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
05/10/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
05/10/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
05/10/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/10/2010	ILBI On 04-November-10			Index Future	397.89	397.8530	397.8920	397.8530	508.00
05/10/2010	ILBI On 03-February-11			Index Future	403.93	403.8890	403.9300	403.8890	0.00
05/10/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/10/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/10/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/10/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/10/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/10/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.06	93.9500	6.0600	93.9500	0.00
05/10/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.01	94.0100	6.0100	94.0100	2,500.00
05/10/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.93	94.0900	5.9300	94.0900	0.00
05/10/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.91	94.1100	5.9100	94.1100	0.00
05/10/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.90	94.1200	5.9000	94.1200	0.00
05/10/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.90	94.1200	5.9000	94.1200	5,500.00
05/10/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.98	94.0100	5.9800	94.0100	4,500.00
05/10/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.18	93.8100	6.1800	93.8100	6,000.00
05/10/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.35	93.6300	6.3500	93.6300	5,200.00
05/10/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.60	93.3900	6.6000	93.3900	0.00
05/10/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.84	93.1600	6.8400	93.1600	0.00
05/10/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.94	93.0700	6.9400	93.0700	2,500.00
05/10/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
05/10/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/10/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/10/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/10/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
05/10/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
05/10/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/10/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/10/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/10/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/10/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
05/10/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
05/10/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
05/10/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
05/10/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/10/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/10/2010	JN10 On 04-November-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
05/10/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/10/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/10/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/10/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/10/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/10/2010	OTH1 On 04-November-10			Index Future	338.17	337.2580	338.1650	337.2580	3.00
05/10/2010	OTH1 On 03-February-11			Index Future	343.32	342.4010	343.3220	342.4010	0.00
05/10/2010	R157 On 04-November-10			Bond Future	7.39	126.3302	7.3900	126.3302	4,806.00
05/10/2010	R157 On 04-November-10	8.50	Call	Bond Future	4993	5	4993	5	0.00
05/10/2010	R157 On 04-November-10	8.55	Call	Bond Future	5211	5	5211	5	0.00
05/10/2010	R157 On 04-November-10	7.50	Call	Bond Future	917	1	917	1	500.00
05/10/2010	R157 On 04-November-10	8.45	Call	Bond Future	4774	5	4774	5	0.00
05/10/2010	R157 On 04-November-10	8.45	Put	Bond Future	1	0	1	0	0.00
05/10/2010	R157 On 04-November-10	7.50	Put	Bond Future	411	1	411	1	0.00
05/10/2010	R157 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
05/10/2010	R157 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
05/10/2010	R157 On 03-February-11			Bond Future	7.48	128.2554	7.4810	128.2554	0.00
05/10/2010	R157 On 03-February-11	7.90	Call	Bond Future	2433	2	2433	2	0.00
05/10/2010	R157 On 03-February-11	7.85	Call	Bond Future	2278	2	2278	2	0.00
05/10/2010	R157 On 03-February-11	7.95	Call	Bond Future	2592	2	2592	2	0.00
05/10/2010	R157 On 03-February-11	7.95	Put	Bond Future	564	1	564	1	0.00
05/10/2010	R157 On 03-February-11	7.85	Put	Bond Future	679	1	679	1	0.00
05/10/2010	R157 On 03-February-11	7.90	Put	Bond Future	619	1	619	1	0.00
05/10/2010	R157 On 05-May-11			Bond Future	7.57	123.4143	7.5740	123.4143	0.00
05/10/2010	R157 On 05-May-11	7.75	Call	Bond Future	2035	2	2035	2	0.00
05/10/2010	R157 On 05-May-11	7.80	Call	Bond Future	2158	2	2158	2	0.00
05/10/2010	R157 On 05-May-11	7.65	Call	Bond Future	1801	2	1801	2	0.00
05/10/2010	R157 On 05-May-11	7.70	Call	Bond Future	1916	2	1916	2	0.00
05/10/2010	R157 On 05-May-11	7.70	Put	Bond Future	1397	2	1397	2	0.00
05/10/2010	R157 On 05-May-11	7.65	Put	Bond Future	1488	2	1488	2	0.00
05/10/2010	R157 On 05-May-11	7.80	Put	Bond Future	1229	1	1229	1	0.00
05/10/2010	R157 On 05-May-11	7.75	Put	Bond Future	1311	1	1311	1	0.00
05/10/2010	R186 On 04-November-10			Bond Future	8.10	125.0964	8.1000	125.0964	16,922.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2010	R186 On 04-November-10	9.25	Call	Bond Future	11031	11	11031	11	0.00
05/10/2010	R186 On 04-November-10	9.30	Call	Bond Future	11474	11	11474	11	0.00
05/10/2010	R186 On 04-November-10	8.75	Call	Bond Future	6540	6	6540	6	7,900.00
05/10/2010	R186 On 04-November-10	9.20	Call	Bond Future	10586	10	10586	10	0.00
05/10/2010	R186 On 04-November-10	9.20	Put	Bond Future	10	0	10	0	0.00
05/10/2010	R186 On 04-November-10	8.75	Put	Bond Future	119	0	119	0	0.00
05/10/2010	R186 On 04-November-10	9.30	Put	Bond Future	5	0	5	0	0.00
05/10/2010	R186 On 04-November-10	9.25	Put	Bond Future	7	0	7	0	0.00
05/10/2010	R186 On 03-February-11			Bond Future	8.16	121.7146	8.1570	121.7146	0.00
05/10/2010	R186 On 03-February-11	9.00	Call	Bond Future	8853	9	8853	9	0.00
05/10/2010	R186 On 03-February-11	9.05	Call	Bond Future	9242	9	9242	9	0.00
05/10/2010	R186 On 03-February-11	7.75	Call	Bond Future	1387	1	1387	1	3,000.00
05/10/2010	R186 On 03-February-11	8.95	Call	Bond Future	8467	8	8467	8	0.00
05/10/2010	R186 On 03-February-11	8.95	Put	Bond Future	821	1	821	1	0.00
05/10/2010	R186 On 03-February-11	7.75	Put	Bond Future	5607	6	5607	6	0.00
05/10/2010	R186 On 03-February-11	9.05	Put	Bond Future	683	1	683	1	0.00
05/10/2010	R186 On 03-February-11	9.00	Put	Bond Future	749	1	749	1	0.00
05/10/2010	R186 On 05-May-11			Bond Future	8.22	123.5848	8.2160	123.5848	0.00
05/10/2010	R186 On 05-May-11	8.75	Call	Bond Future	7538	7	7538	7	0.00
05/10/2010	R186 On 05-May-11	8.80	Call	Bond Future	7869	8	7869	8	0.00
05/10/2010	R186 On 05-May-11	8.70	Call	Bond Future	7211	7	7211	7	0.00
05/10/2010	R186 On 05-May-11	8.70	Put	Bond Future	2534	3	2534	3	0.00
05/10/2010	R186 On 05-May-11	8.80	Put	Bond Future	2259	2	2259	2	0.00
05/10/2010	R186 On 05-May-11	8.75	Put	Bond Future	2393	3	2393	3	0.00
05/10/2010	R189 On 04-November-10			Bond Future	209.84	6.6318	209.8361	6.6318	0.00
05/10/2010	R189 On 04-November-10	1.75	Call	Bond Future	0	0	0	0	0.00
05/10/2010	R189 On 04-November-10	1.80	Call	Bond Future	0	0	0	0	0.00
05/10/2010	R189 On 04-November-10	1.70	Call	Bond Future	0	0	0	0	0.00
05/10/2010	R189 On 04-November-10	1.70	Put	Bond Future	104666	105	104666	105	0.00
05/10/2010	R189 On 04-November-10	1.80	Put	Bond Future	104418	104	104418	104	0.00
05/10/2010	R189 On 04-November-10	1.75	Put	Bond Future	104542	105	104542	105	0.00
05/10/2010	R197 On 04-November-10			Bond Future	230.66	4.5662	230.6597	4.5662	0.00
05/10/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
05/10/2010	R197 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
05/10/2010	R197 On 04-November-10	3.10	Put	Bond Future	123401	123	123401	123	0.00
05/10/2010	R197 On 04-November-10	3.00	Put	Bond Future	124638	125	124638	125	0.00
05/10/2010	R197 On 04-November-10	3.05	Put	Bond Future	124018	124	124018	124	0.00
05/10/2010	R201 On 04-November-10			Bond Future	7.28	108.2839	7.2780	108.2839	1,262.00
05/10/2010	R201 On 04-November-10	8.50	Call	Bond Future	4304	4	4304	4	0.00
05/10/2010	R201 On 04-November-10	8.55	Call	Bond Future	4475	4	4475	4	0.00
05/10/2010	R201 On 04-November-10	8.45	Call	Bond Future	4132	4	4132	4	0.00
05/10/2010	R201 On 04-November-10	7.50	Call	Bond Future	1004	1	1004	1	0.00
05/10/2010	R201 On 04-November-10	7.25	Call	Bond Future	448	0	448	0	140.00
05/10/2010	R201 On 04-November-10	8.00	Call	Bond Future	2583	2	2583	2	0.00
05/10/2010	R201 On 04-November-10	6.75	Call	Bond Future	27	0	27	0	420.00
05/10/2010	R201 On 04-November-10	8.00	Put	Bond Future	14	0	14	0	420.00
05/10/2010	R201 On 04-November-10	6.75	Put	Bond Future	1956	2	1956	2	0.00
05/10/2010	R201 On 04-November-10	7.50	Put	Bond Future	206	0	206	0	140.00
05/10/2010	R201 On 04-November-10	7.25	Put	Bond Future	549	1	549	1	0.00
05/10/2010	R201 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
05/10/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
05/10/2010	R201 On 04-November-10	8.50	Put	Bond Future	1	0	1	0	0.00
05/10/2010	R201 On 03-February-11			Bond Future	7.36	105.5276	7.3630	105.5276	0.00
05/10/2010	R201 On 03-February-11	8.00	Call	Bond Future	2443	2	2443	2	0.00
05/10/2010	R201 On 03-February-11	8.05	Call	Bond Future	2579	2	2579	2	0.00
05/10/2010	R201 On 03-February-11	7.95	Call	Bond Future	2309	2	2309	2	0.00
05/10/2010	R201 On 03-February-11	7.95	Put	Bond Future	333	0	333	0	0.00
05/10/2010	R201 On 03-February-11	8.05	Put	Bond Future	271	0	271	0	0.00
05/10/2010	R201 On 03-February-11	8.00	Put	Bond Future	301	0	301	0	0.00
05/10/2010	R201 On 05-May-11			Bond Future	7.46	107.1505	7.4580	107.1505	0.00
05/10/2010	R201 On 05-May-11	7.75	Call	Bond Future	1798	2	1798	2	0.00
05/10/2010	R201 On 05-May-11	7.70	Call	Bond Future	1697	2	1697	2	0.00
05/10/2010	R201 On 05-May-11	7.80	Call	Bond Future	1902	2	1902	2	0.00
05/10/2010	R201 On 05-May-11	7.80	Put	Bond Future	816	1	816	1	0.00
05/10/2010	R201 On 05-May-11	7.70	Put	Bond Future	927	1	927	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
05/10/2010	R201 On 05-May-11	7.75	Put	Bond Future	870	1	870	1	0.00
05/10/2010	R202 On 04-November-10			Bond Future	168.77	3.4326	168.7673	3.4326	0.00
05/10/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
05/10/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
05/10/2010	R202 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
05/10/2010	R202 On 04-November-10	3.10	Put	Bond Future	103766	104	103766	104	0.00
05/10/2010	R202 On 04-November-10	3.00	Put	Bond Future	105482	105	105482	105	0.00
05/10/2010	R202 On 04-November-10	3.05	Put	Bond Future	104620	105	104620	105	0.00
05/10/2010	R203 On 04-November-10			Bond Future	7.83	103.1927	7.8290	103.1927	1,918.00
05/10/2010	R203 On 04-November-10	9.25	Call	Bond Future	7193	7	7193	7	0.00
05/10/2010	R203 On 04-November-10	9.20	Call	Bond Future	6951	7	6951	7	0.00
05/10/2010	R203 On 04-November-10	9.30	Call	Bond Future	7434	7	7434	7	0.00
05/10/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
05/10/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
05/10/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
05/10/2010	R203 On 03-February-11			Bond Future	7.91	104.7656	7.9140	104.7656	0.00
05/10/2010	R203 On 03-February-11	8.50	Call	Bond Future	3550	3	3550	3	0.00
05/10/2010	R203 On 03-February-11	8.45	Call	Bond Future	3360	3	3360	3	0.00
05/10/2010	R203 On 03-February-11	8.55	Call	Bond Future	3745	4	3745	4	0.00
05/10/2010	R203 On 03-February-11	8.55	Put	Bond Future	554	1	554	1	0.00
05/10/2010	R203 On 03-February-11	8.45	Put	Bond Future	662	1	662	1	0.00
05/10/2010	R203 On 03-February-11	8.50	Put	Bond Future	605	1	605	1	0.00
05/10/2010	R203 On 05-May-11			Bond Future	8.00	102.2124	8.0000	102.2124	0.00
05/10/2010	R203 On 05-May-11	8.25	Call	Bond Future	2718	3	2718	3	0.00
05/10/2010	R203 On 05-May-11	8.30	Call	Bond Future	2874	3	2874	3	0.00
05/10/2010	R203 On 05-May-11	8.20	Call	Bond Future	2567	2	2567	2	0.00
05/10/2010	R203 On 05-May-11	8.20	Put	Bond Future	1585	2	1585	2	0.00
05/10/2010	R203 On 05-May-11	8.30	Put	Bond Future	1405	2	1405	2	0.00
05/10/2010	R203 On 05-May-11	8.25	Put	Bond Future	1492	2	1492	2	0.00
05/10/2010	R204 On 04-November-10			Bond Future	7.94	103.2036	7.9360	103.2036	2,242.00
05/10/2010	R204 On 04-November-10	9.25	Call	Bond Future	7406	7	7406	7	0.00
05/10/2010	R204 On 04-November-10	9.30	Call	Bond Future	7674	7	7674	7	0.00
05/10/2010	R204 On 04-November-10	9.00	Call	Bond Future	6055	6	6055	6	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
05/10/2010	R204 On 04-November-10	9.20	Call	Bond Future	7138	7	7138	7	0.00
05/10/2010	R204 On 04-November-10	9.20	Put	Bond Future	1	0	1	0	0.00
05/10/2010	R204 On 04-November-10	9.00	Put	Bond Future	3	0	3	0	0.00
05/10/2010	R204 On 04-November-10	9.30	Put	Bond Future	1	0	1	0	0.00
05/10/2010	R204 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
05/10/2010	R204 On 03-February-11			Bond Future	8.01	100.7398	8.0120	100.7398	0.00
05/10/2010	R204 On 03-February-11	8.50	Call	Bond Future	3567	3	3567	3	0.00
05/10/2010	R204 On 03-February-11	8.55	Call	Bond Future	3776	4	3776	4	0.00
05/10/2010	R204 On 03-February-11	8.45	Call	Bond Future	3362	3	3362	3	0.00
05/10/2010	R204 On 03-February-11	8.45	Put	Bond Future	882	1	882	1	0.00
05/10/2010	R204 On 03-February-11	8.55	Put	Bond Future	741	1	741	1	0.00
05/10/2010	R204 On 03-February-11	8.50	Put	Bond Future	809	1	809	1	0.00
05/10/2010	R204 On 05-May-11			Bond Future	8.09	102.2907	8.0930	102.2907	0.00
05/10/2010	R204 On 05-May-11	8.50	Call	Bond Future	3727	4	3727	4	0.00
05/10/2010	R204 On 05-May-11	8.45	Call	Bond Future	3545	3	3545	3	0.00
05/10/2010	R204 On 05-May-11	8.55	Call	Bond Future	3913	4	3913	4	0.00
05/10/2010	R204 On 05-May-11	8.55	Put	Bond Future	1401	1	1401	1	0.00
05/10/2010	R204 On 05-May-11	8.45	Put	Bond Future	1576	2	1576	2	0.00
05/10/2010	R204 On 05-May-11	8.50	Put	Bond Future	1486	2	1486	2	0.00
05/10/2010	R206 On 04-November-10			Bond Future	7.10	103.3780	7.0970	103.3780	0.00
05/10/2010	R206 On 04-November-10	8.50	Call	Bond Future	3871	4	3871	4	0.00
05/10/2010	R206 On 04-November-10	8.55	Call	Bond Future	4005	4	4005	4	0.00
05/10/2010	R206 On 04-November-10	8.45	Call	Bond Future	3736	4	3736	4	0.00
05/10/2010	R206 On 04-November-10	7.25	Call	Bond Future	619	1	619	1	150.00
05/10/2010	R206 On 04-November-10	6.75	Call	Bond Future	56	0	56	0	450.00
05/10/2010	R206 On 04-November-10	8.00	Call	Bond Future	2514	2	2514	2	0.00
05/10/2010	R206 On 04-November-10	8.00	Put	Bond Future	1	0	1	0	450.00
05/10/2010	R206 On 04-November-10	6.75	Put	Bond Future	1042	1	1042	1	0.00
05/10/2010	R206 On 04-November-10	7.25	Put	Bond Future	188	0	188	0	150.00
05/10/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
05/10/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
05/10/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
05/10/2010	R206 On 03-February-11			Bond Future	7.18	101.1920	7.1840	101.1920	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
05/10/2010	R206 On 03-February-11	8.00	Call	Bond Future	2240	2	2240	2	0.00
05/10/2010	R206 On 03-February-11	7.95	Call	Bond Future	2129	2	2129	2	0.00
05/10/2010	R206 On 03-February-11	8.05	Call	Bond Future	2351	2	2351	2	0.00
05/10/2010	R206 On 03-February-11	8.05	Put	Bond Future	115	0	115	0	0.00
05/10/2010	R206 On 03-February-11	7.95	Put	Bond Future	148	0	148	0	0.00
05/10/2010	R206 On 03-February-11	8.00	Put	Bond Future	132	0	132	0	0.00
05/10/2010	R206 On 05-May-11			Bond Future	7.29	102.7477	7.2900	102.7477	0.00
05/10/2010	R206 On 05-May-11	7.50	Call	Bond Future	1231	1	1231	1	0.00
05/10/2010	R206 On 05-May-11	7.55	Call	Bond Future	1305	1	1305	1	0.00
05/10/2010	R206 On 05-May-11	7.45	Call	Bond Future	1161	1	1161	1	0.00
05/10/2010	R206 On 05-May-11	7.45	Put	Bond Future	777	1	777	1	0.00
05/10/2010	R206 On 05-May-11	7.55	Put	Bond Future	682	1	682	1	0.00
05/10/2010	R206 On 05-May-11	7.50	Put	Bond Future	727	1	727	1	0.00
05/10/2010	R207 On 04-November-10			Bond Future	8.03	96.8809	8.0340	96.8809	800.00
05/10/2010	R207 On 04-November-10	9.25	Call	Bond Future	7176	7	7176	7	0.00
05/10/2010	R207 On 04-November-10	9.30	Call	Bond Future	7456	7	7456	7	0.00
05/10/2010	R207 On 04-November-10	9.40	Call	Bond Future	8011	8	8011	8	0.00
05/10/2010	R207 On 04-November-10	9.20	Call	Bond Future	6896	7	6896	7	0.00
05/10/2010	R207 On 04-November-10	9.20	Put	Bond Future	2	0	2	0	0.00
05/10/2010	R207 On 04-November-10	9.40	Put	Bond Future	0	0	0	0	0.00
05/10/2010	R207 On 04-November-10	9.30	Put	Bond Future	1	0	1	0	0.00
05/10/2010	R207 On 04-November-10	9.25	Put	Bond Future	1	0	1	0	0.00
05/10/2010	R207 On 03-February-11			Bond Future	8.11	94.7183	8.1060	94.7183	0.00
05/10/2010	R207 On 03-February-11	8.75	Call	Bond Future	4395	4	4395	4	0.00
05/10/2010	R207 On 03-February-11	8.80	Call	Bond Future	4628	4	4628	4	0.00
05/10/2010	R207 On 03-February-11	8.70	Call	Bond Future	4165	4	4165	4	0.00
05/10/2010	R207 On 03-February-11	8.70	Put	Bond Future	654	1	654	1	0.00
05/10/2010	R207 On 03-February-11	8.80	Put	Bond Future	542	1	542	1	0.00
05/10/2010	R207 On 03-February-11	8.75	Put	Bond Future	596	1	596	1	0.00
05/10/2010	R207 On 05-May-11			Bond Future	8.18	96.1786	8.1820	96.1786	0.00
05/10/2010	R207 On 05-May-11	8.50	Call	Bond Future	3643	3	3643	3	0.00
05/10/2010	R207 On 05-May-11	8.45	Call	Bond Future	3459	3	3459	3	0.00
05/10/2010	R207 On 05-May-11	8.55	Call	Bond Future	3831	4	3831	4	0.00

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05/10/2010	R207 On 05-May-11	8.55	Put	Bond Future	1689	2	1689	2	0.00
05/10/2010	R207 On 05-May-11	8.45	Put	Bond Future	1893	2	1893	2	0.00
05/10/2010	R207 On 05-May-11	8.50	Put	Bond Future	1788	2	1788	2	0.00
05/10/2010	R208 On 04-November-10			Bond Future	8.08	91.2115	8.0830	91.2115	6,325.00
05/10/2010	R208 On 04-November-10	9.25	Call	Bond Future	7216	7	7216	7	0.00
05/10/2010	R208 On 04-November-10	9.30	Call	Bond Future	7507	7	7507	7	0.00
05/10/2010	R208 On 04-November-10	9.20	Call	Bond Future	6923	7	6923	7	0.00
05/10/2010	R208 On 04-November-10	9.20	Put	Bond Future	2	0	2	0	0.00
05/10/2010	R208 On 04-November-10	9.30	Put	Bond Future	1	0	1	0	0.00
05/10/2010	R208 On 04-November-10	9.25	Put	Bond Future	2	0	2	0	0.00
05/10/2010	R208 On 03-February-11			Bond Future	8.15	92.5988	8.1510	92.5988	0.00
05/10/2010	R208 On 03-February-11	8.75	Call	Bond Future	4477	4	4477	4	0.00
05/10/2010	R208 On 03-February-11	8.70	Call	Bond Future	4242	4	4242	4	0.00
05/10/2010	R208 On 03-February-11	8.80	Call	Bond Future	4715	5	4715	5	0.00
05/10/2010	R208 On 03-February-11	8.80	Put	Bond Future	689	1	689	1	0.00
05/10/2010	R208 On 03-February-11	8.70	Put	Bond Future	821	1	821	1	0.00
05/10/2010	R208 On 03-February-11	8.75	Put	Bond Future	753	1	753	1	0.00
05/10/2010	R208 On 05-May-11			Bond Future	8.22	90.6236	8.2200	90.6236	0.00
05/10/2010	R208 On 05-May-11	8.50	Call	Bond Future	3632	3	3632	3	0.00
05/10/2010	R208 On 05-May-11	8.55	Call	Bond Future	3828	4	3828	4	0.00
05/10/2010	R208 On 05-May-11	8.45	Call	Bond Future	3441	3	3441	3	0.00
05/10/2010	R208 On 05-May-11	8.45	Put	Bond Future	2017	2	2017	2	0.00
05/10/2010	R208 On 05-May-11	8.55	Put	Bond Future	1794	2	1794	2	0.00
05/10/2010	R208 On 05-May-11	8.50	Put	Bond Future	1903	2	1903	2	0.00
05/10/2010	R209 On 04-November-10			Bond Future	8.08	80.8245	8.0750	80.8245	23,873.00
05/10/2010	R209 On 04-November-10	9.00	Call	Bond Future	7739	7	7739	7	0.00
05/10/2010	R209 On 04-November-10	9.05	Call	Bond Future	8116	8	8116	8	0.00
05/10/2010	R209 On 04-November-10	8.95	Call	Bond Future	7360	7	7360	7	0.00
05/10/2010	R209 On 04-November-10	8.25	Call	Bond Future	2310	2	2310	2	54.00
05/10/2010	R209 On 04-November-10	9.25	Call	Bond Future	9602	9	9602	9	0.00
05/10/2010	R209 On 04-November-10	7.75	Call	Bond Future	341	0	341	0	162.00
05/10/2010	R209 On 04-November-10	8.50	Call	Bond Future	3975	4	3975	4	0.00
05/10/2010	R209 On 04-November-10	8.50	Put	Bond Future	274	0	274	0	54.00

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05/10/2010	R209 On 04-November-10	8.25	Put	Bond Future	752	1	752	1	0.00
05/10/2010	R209 On 04-November-10	9.25	Put	Bond Future	5	0	5	0	162.00
05/10/2010	R209 On 04-November-10	7.75	Put	Bond Future	3367	4	3367	4	0.00
05/10/2010	R209 On 04-November-10	8.95	Put	Bond Future	30	0	30	0	0.00
05/10/2010	R209 On 04-November-10	9.05	Put	Bond Future	17	0	17	0	0.00
05/10/2010	R209 On 04-November-10	9.00	Put	Bond Future	23	0	23	0	0.00
05/10/2010	R209 On 03-February-11			Bond Future	8.12	82.0618	8.1180	82.0618	0.00
05/10/2010	R209 On 03-February-11	9.00	Call	Bond Future	8004	8	8004	8	0.00
05/10/2010	R209 On 03-February-11	9.05	Call	Bond Future	8329	8	8329	8	0.00
05/10/2010	R209 On 03-February-11	8.95	Call	Bond Future	7680	7	7680	7	0.00
05/10/2010	R209 On 03-February-11	8.95	Put	Bond Future	748	1	748	1	0.00
05/10/2010	R209 On 03-February-11	9.05	Put	Bond Future	629	1	629	1	0.00
05/10/2010	R209 On 03-February-11	9.00	Put	Bond Future	687	1	687	1	0.00
05/10/2010	R209 On 05-May-11			Bond Future	8.16	80.1798	8.1600	80.1798	0.00
05/10/2010	R209 On 05-May-11	8.50	Call	Bond Future	5455	5	5455	5	0.00
05/10/2010	R209 On 05-May-11	8.55	Call	Bond Future	5727	6	5727	6	0.00
05/10/2010	R209 On 05-May-11	8.45	Call	Bond Future	5188	5	5188	5	0.00
05/10/2010	R209 On 05-May-11	8.45	Put	Bond Future	2680	3	2680	3	0.00
05/10/2010	R209 On 05-May-11	8.55	Put	Bond Future	2383	2	2383	2	0.00
05/10/2010	R209 On 05-May-11	8.50	Put	Bond Future	2527	3	2527	3	0.00
05/10/2010	R209 On 04-August-11			Bond Future	8.20	81.4547	8.2000	81.4547	0.00
05/10/2010	R209 On 04-August-11	8.50	Call	Bond Future	6217	6	6217	6	0.00
05/10/2010	R209 On 04-August-11	8.55	Call	Bond Future	6495	6	6495	6	0.00
05/10/2010	R209 On 04-August-11	8.45	Call	Bond Future	5944	6	5944	6	0.00
05/10/2010	R209 On 04-August-11	10.10	Call	Bond Future	15278	15	15278	15	0.00
05/10/2010	R209 On 04-August-11	10.10	Put	Bond Future	1017	1	1017	1	510.00
05/10/2010	R209 On 04-August-11	8.45	Put	Bond Future	3794	4	3794	4	0.00
05/10/2010	R209 On 04-August-11	8.55	Put	Bond Future	3510	4	3510	4	0.00
05/10/2010	R209 On 04-August-11	8.50	Put	Bond Future	3648	4	3648	4	510.00
05/10/2010	R210 On 04-November-10			Bond Future	125.81	2.3009	125.8071	2.3009	0.00
05/10/2010	R210 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
05/10/2010	R210 On 04-November-10	3.15	Call	Bond Future	0	0	0	0	0.00
05/10/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2010	R210 On 04-November-10	3.05	Put	Bond Future	91945	92	91945	92	0.00
05/10/2010	R210 On 04-November-10	3.15	Put	Bond Future	90662	91	90662	91	0.00
05/10/2010	R210 On 04-November-10	3.10	Put	Bond Future	91301	91	91301	91	0.00
05/10/2010	R211 On 04-November-10			Bond Future	102.65	3.6193	102.6468	3.6193	0.00
05/10/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
05/10/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
05/10/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
05/10/2010	R211 On 04-November-10	2.80	Put	Bond Future	95362	95	95362	95	0.00
05/10/2010	R211 On 04-November-10	2.70	Put	Bond Future	95926	96	95926	96	0.00
05/10/2010	R211 On 04-November-10	2.75	Put	Bond Future	95644	96	95644	96	0.00
05/10/2010	R212 On 04-November-10			Bond Future	2.64	101.7860	2.6410	101.7860	1,080.00
05/10/2010	R212 On 04-November-10	3.00	Call	Bond Future	3421	3	3421	3	0.00
05/10/2010	R212 On 04-November-10	3.05	Call	Bond Future	3887	4	3887	4	0.00
05/10/2010	R212 On 04-November-10	2.95	Call	Bond Future	2953	3	2953	3	0.00
05/10/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
05/10/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
05/10/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
05/10/2010	TRT1 On 04-November-10			Index Future	338.16	337.2890	338.1550	337.2890	100.00
05/10/2010	TRT1 On 03-February-11			Index Future	343.15	342.2660	343.1450	342.2660	0.00
06/10/2010	AL7T On 04-November-10			Index Future	372.53	370.6980	372.5290	370.6980	38.00
06/10/2010	ALBI On 04-November-10			Index Future	343.32	341.5890	343.3150	341.5890	1,297.00
06/10/2010	ALBI On 03-February-11			Index Future	348.55	346.7980	348.5490	346.7980	0.00
06/10/2010	CRD1 On 04-November-10			Index Future	150.68	149.8600	150.6830	149.8600	2.00
06/10/2010	CRD1 On 03-February-11			Index Future	152.91	152.0710	152.9080	152.0710	0.00
06/10/2010	GOVI On 04-November-10			GOVI	343.84	342.1550	343.8380	342.1550	159.00
06/10/2010	GOVI On 04-November-10	329.00	Call	GOVI	148380	13	148380	13	0.00
06/10/2010	GOVI On 04-November-10	329.01	Call	GOVI	148280	13	148280	13	0.00
06/10/2010	GOVI On 04-November-10	328.99	Call	GOVI	148480	13	148480	13	0.00
06/10/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
06/10/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
06/10/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
06/10/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/10/2010	ILBI On 04-November-10			Index Future	398.14	397.8920	398.1420	397.8920	508.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2010	ILBI On 03-February-11			Index Future	404.18	403.9300	404.1840	403.9300	0.00
06/10/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/10/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/10/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/10/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/10/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/10/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/10/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.03	93.9400	6.0330	93.9400	0.00
06/10/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.00	93.9900	6.0010	93.9900	2,500.00
06/10/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.94	94.0700	5.9350	94.0700	0.00
06/10/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.91	94.0900	5.9130	94.0900	0.00
06/10/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.90	94.1000	5.9010	94.1000	0.00
06/10/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.90	94.1000	5.8990	94.1000	5,500.00
06/10/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.00	94.0200	5.9950	94.0200	4,500.00
06/10/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.20	93.8200	6.1980	93.8200	6,000.00
06/10/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.36	93.6500	6.3640	93.6500	5,200.00
06/10/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.58	93.4000	6.5760	93.4000	0.00
06/10/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.84	93.1600	6.8380	93.1600	0.00
06/10/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.89	93.0600	6.8910	93.0600	2,500.00
06/10/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
06/10/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/10/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/10/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
06/10/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/10/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/10/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
06/10/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/10/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/10/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/10/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
06/10/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
06/10/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
06/10/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/10/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/10/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/10/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/10/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/10/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/10/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/10/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/10/2010	OTH1 On 04-November-10			Index Future	340.13	338.1650	340.1320	338.1650	3.00
06/10/2010	OTH1 On 03-February-11			Index Future	345.32	343.3220	345.3170	343.3220	0.00
06/10/2010	R157 On 04-November-10			Bond Future	7.30	126.5469	7.2950	126.5469	4,806.00
06/10/2010	R157 On 04-November-10	8.50	Call	Bond Future	5432	5	5432	5	0.00
06/10/2010	R157 On 04-November-10	8.55	Call	Bond Future	5651	5	5651	5	0.00
06/10/2010	R157 On 04-November-10	8.45	Call	Bond Future	5213	5	5213	5	0.00
06/10/2010	R157 On 04-November-10	7.50	Call	Bond Future	1206	1	1206	1	500.00
06/10/2010	R157 On 04-November-10	8.45	Put	Bond Future	1	0	1	0	0.00
06/10/2010	R157 On 04-November-10	7.50	Put	Bond Future	260	0	260	0	0.00
06/10/2010	R157 On 04-November-10	8.55	Put	Bond Future	1	0	1	0	0.00
06/10/2010	R157 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R157 On 03-February-11			Bond Future	7.38	128.4780	7.3800	128.4780	0.00
06/10/2010	R157 On 03-February-11	7.90	Call	Bond Future	2753	2	2753	2	0.00
06/10/2010	R157 On 03-February-11	7.95	Call	Bond Future	2920	3	2920	3	0.00
06/10/2010	R157 On 03-February-11	7.85	Call	Bond Future	2589	2	2589	2	0.00
06/10/2010	R157 On 03-February-11	7.85	Put	Bond Future	547	1	547	1	0.00
06/10/2010	R157 On 03-February-11	7.95	Put	Bond Future	449	1	449	1	0.00
06/10/2010	R157 On 03-February-11	7.90	Put	Bond Future	497	1	497	1	0.00
06/10/2010	R157 On 05-May-11			Bond Future	7.47	123.6371	7.4670	123.6371	0.00
06/10/2010	R157 On 05-May-11	7.75	Call	Bond Future	2296	2	2296	2	0.00
06/10/2010	R157 On 05-May-11	7.80	Call	Bond Future	2427	2	2427	2	0.00
06/10/2010	R157 On 05-May-11	7.70	Call	Bond Future	2168	2	2168	2	0.00
06/10/2010	R157 On 05-May-11	7.65	Call	Bond Future	2044	2	2044	2	0.00
06/10/2010	R157 On 05-May-11	7.65	Put	Bond Future	1288	1	1288	1	0.00
06/10/2010	R157 On 05-May-11	7.70	Put	Bond Future	1206	1	1206	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2010	R157 On 05-May-11	7.80	Put	Bond Future	1055	1	1055	1	0.00
06/10/2010	R157 On 05-May-11	7.75	Put	Bond Future	1129	1	1129	1	0.00
06/10/2010	R186 On 04-November-10			Bond Future	8.01	125.4144	8.0120	125.4144	16,922.00
06/10/2010	R186 On 04-November-10	9.25	Call	Bond Future	11937	11	11937	11	0.00
06/10/2010	R186 On 04-November-10	9.30	Call	Bond Future	12381	11	12381	11	0.00
06/10/2010	R186 On 04-November-10	9.20	Call	Bond Future	11490	11	11490	11	0.00
06/10/2010	R186 On 04-November-10	8.75	Call	Bond Future	7397	7	7397	7	7,900.00
06/10/2010	R186 On 04-November-10	9.20	Put	Bond Future	4	0	4	0	0.00
06/10/2010	R186 On 04-November-10	8.75	Put	Bond Future	67	0	67	0	0.00
06/10/2010	R186 On 04-November-10	9.30	Put	Bond Future	2	0	2	0	0.00
06/10/2010	R186 On 04-November-10	9.25	Put	Bond Future	4	0	4	0	0.00
06/10/2010	R186 On 03-February-11			Bond Future	8.07	122.0376	8.0670	122.0376	0.00
06/10/2010	R186 On 03-February-11	9.00	Call	Bond Future	9626	9	9626	9	0.00
06/10/2010	R186 On 03-February-11	9.05	Call	Bond Future	10026	9	10026	9	0.00
06/10/2010	R186 On 03-February-11	8.95	Call	Bond Future	9229	8	9229	8	0.00
06/10/2010	R186 On 03-February-11	7.75	Call	Bond Future	1671	1	1671	1	3,000.00
06/10/2010	R186 On 03-February-11	8.95	Put	Bond Future	668	1	668	1	0.00
06/10/2010	R186 On 03-February-11	7.75	Put	Bond Future	4976	6	4976	6	0.00
06/10/2010	R186 On 03-February-11	9.05	Put	Bond Future	552	1	552	1	0.00
06/10/2010	R186 On 03-February-11	9.00	Put	Bond Future	607	1	607	1	0.00
06/10/2010	R186 On 05-May-11			Bond Future	8.12	123.9124	8.1240	123.9124	0.00
06/10/2010	R186 On 05-May-11	8.75	Call	Bond Future	8178	8	8178	8	0.00
06/10/2010	R186 On 05-May-11	8.70	Call	Bond Future	7839	7	7839	7	0.00
06/10/2010	R186 On 05-May-11	8.80	Call	Bond Future	8522	8	8522	8	0.00
06/10/2010	R186 On 05-May-11	8.80	Put	Bond Future	1992	2	1992	2	0.00
06/10/2010	R186 On 05-May-11	8.70	Put	Bond Future	2242	3	2242	3	0.00
06/10/2010	R186 On 05-May-11	8.75	Put	Bond Future	2113	2	2113	2	0.00
06/10/2010	R189 On 04-November-10			Bond Future	209.76	6.6310	209.7629	6.6310	0.00
06/10/2010	R189 On 04-November-10	1.75	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R189 On 04-November-10	1.70	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R189 On 04-November-10	1.80	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R189 On 04-November-10	1.80	Put	Bond Future	104415	104	104415	104	0.00
06/10/2010	R189 On 04-November-10	1.70	Put	Bond Future	104663	105	104663	105	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
06/10/2010	R189 On 04-November-10	1.75	Put	Bond Future	104539	105	104539	105	0.00
06/10/2010	R197 On 04-November-10			Bond Future	230.62	4.5659	230.6218	4.5659	0.00
06/10/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R197 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R197 On 04-November-10	3.00	Put	Bond Future	124637	125	124637	125	0.00
06/10/2010	R197 On 04-November-10	3.10	Put	Bond Future	123401	123	123401	123	0.00
06/10/2010	R197 On 04-November-10	3.05	Put	Bond Future	124017	124	124017	124	0.00
06/10/2010	R201 On 04-November-10			Bond Future	7.18	108.5112	7.1830	108.5112	1,262.00
06/10/2010	R201 On 04-November-10	8.50	Call	Bond Future	4647	4	4647	4	0.00
06/10/2010	R201 On 04-November-10	8.55	Call	Bond Future	4819	4	4819	4	0.00
06/10/2010	R201 On 04-November-10	8.45	Call	Bond Future	4476	4	4476	4	0.00
06/10/2010	R201 On 04-November-10	7.25	Call	Bond Future	620	0	620	0	140.00
06/10/2010	R201 On 04-November-10	8.00	Call	Bond Future	2919	3	2919	3	0.00
06/10/2010	R201 On 04-November-10	6.75	Call	Bond Future	49	0	49	0	420.00
06/10/2010	R201 On 04-November-10	7.50	Call	Bond Future	1266	1	1266	1	0.00
06/10/2010	R201 On 04-November-10	7.50	Put	Bond Future	124	0	124	0	140.00
06/10/2010	R201 On 04-November-10	7.25	Put	Bond Future	377	1	377	1	0.00
06/10/2010	R201 On 04-November-10	8.00	Put	Bond Future	6	0	6	0	420.00
06/10/2010	R201 On 04-November-10	6.75	Put	Bond Future	1634	2	1634	2	0.00
06/10/2010	R201 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R201 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R201 On 03-February-11			Bond Future	7.26	105.7556	7.2610	105.7556	0.00
06/10/2010	R201 On 03-February-11	8.00	Call	Bond Future	2724	2	2724	2	0.00
06/10/2010	R201 On 03-February-11	7.95	Call	Bond Future	2585	2	2585	2	0.00
06/10/2010	R201 On 03-February-11	8.05	Call	Bond Future	2866	3	2866	3	0.00
06/10/2010	R201 On 03-February-11	8.05	Put	Bond Future	210	0	210	0	0.00
06/10/2010	R201 On 03-February-11	7.95	Put	Bond Future	261	0	261	0	0.00
06/10/2010	R201 On 03-February-11	8.00	Put	Bond Future	233	0	233	0	0.00
06/10/2010	R201 On 05-May-11			Bond Future	7.35	107.3804	7.3510	107.3804	0.00
06/10/2010	R201 On 05-May-11	7.75	Call	Bond Future	2015	2	2015	2	0.00
06/10/2010	R201 On 05-May-11	7.80	Call	Bond Future	2124	2	2124	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2010	R201 On 05-May-11	7.70	Call	Bond Future	1907	2	1907	2	0.00
06/10/2010	R201 On 05-May-11	7.70	Put	Bond Future	794	1	794	1	0.00
06/10/2010	R201 On 05-May-11	7.80	Put	Bond Future	695	1	695	1	0.00
06/10/2010	R201 On 05-May-11	7.75	Put	Bond Future	744	1	744	1	0.00
06/10/2010	R202 On 04-November-10			Bond Future	169.10	3.4324	169.0969	3.4324	0.00
06/10/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R202 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R202 On 04-November-10	3.00	Put	Bond Future	105486	105	105486	105	0.00
06/10/2010	R202 On 04-November-10	3.10	Put	Bond Future	103770	104	103770	104	0.00
06/10/2010	R202 On 04-November-10	3.05	Put	Bond Future	104624	105	104624	105	0.00
06/10/2010	R203 On 04-November-10			Bond Future	7.75	103.4360	7.7500	103.4360	1,918.00
06/10/2010	R203 On 04-November-10	9.25	Call	Bond Future	7613	7	7613	7	0.00
06/10/2010	R203 On 04-November-10	9.30	Call	Bond Future	7854	7	7854	7	0.00
06/10/2010	R203 On 04-November-10	9.20	Call	Bond Future	7370	7	7370	7	0.00
06/10/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R203 On 03-February-11			Bond Future	7.83	105.0160	7.8310	105.0160	0.00
06/10/2010	R203 On 03-February-11	8.50	Call	Bond Future	3877	4	3877	4	0.00
06/10/2010	R203 On 03-February-11	8.55	Call	Bond Future	4078	4	4078	4	0.00
06/10/2010	R203 On 03-February-11	8.45	Call	Bond Future	3679	3	3679	3	0.00
06/10/2010	R203 On 03-February-11	8.45	Put	Bond Future	555	1	555	1	0.00
06/10/2010	R203 On 03-February-11	8.55	Put	Bond Future	461	1	461	1	0.00
06/10/2010	R203 On 03-February-11	8.50	Put	Bond Future	506	1	506	1	0.00
06/10/2010	R203 On 05-May-11			Bond Future	7.91	102.4640	7.9140	102.4640	0.00
06/10/2010	R203 On 05-May-11	8.25	Call	Bond Future	2978	3	2978	3	0.00
06/10/2010	R203 On 05-May-11	8.20	Call	Bond Future	2819	3	2819	3	0.00
06/10/2010	R203 On 05-May-11	8.30	Call	Bond Future	3141	3	3141	3	0.00
06/10/2010	R203 On 05-May-11	8.30	Put	Bond Future	1246	1	1246	1	0.00
06/10/2010	R203 On 05-May-11	8.20	Put	Bond Future	1410	2	1410	2	0.00
06/10/2010	R203 On 05-May-11	8.25	Put	Bond Future	1326	1	1326	1	0.00
06/10/2010	R204 On 04-November-10			Bond Future	7.84	103.4458	7.8420	103.4458	2,242.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2010	R204 On 04-November-10	9.25	Call	Bond Future	7964	7	7964	7	0.00
06/10/2010	R204 On 04-November-10	9.30	Call	Bond Future	8232	8	8232	8	0.00
06/10/2010	R204 On 04-November-10	9.20	Call	Bond Future	7695	7	7695	7	0.00
06/10/2010	R204 On 04-November-10	9.00	Call	Bond Future	6611	6	6611	6	0.00
06/10/2010	R204 On 04-November-10	9.00	Put	Bond Future	1	0	1	0	0.00
06/10/2010	R204 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R204 On 04-November-10	9.30	Put	Bond Future	1	0	1	0	0.00
06/10/2010	R204 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R204 On 03-February-11			Bond Future	7.92	100.9925	7.9150	100.9925	0.00
06/10/2010	R204 On 03-February-11	8.50	Call	Bond Future	3980	4	3980	4	0.00
06/10/2010	R204 On 03-February-11	8.45	Call	Bond Future	3764	3	3764	3	0.00
06/10/2010	R204 On 03-February-11	8.55	Call	Bond Future	4199	4	4199	4	0.00
06/10/2010	R204 On 03-February-11	8.55	Put	Bond Future	604	1	604	1	0.00
06/10/2010	R204 On 03-February-11	8.45	Put	Bond Future	724	1	724	1	0.00
06/10/2010	R204 On 03-February-11	8.50	Put	Bond Future	662	1	662	1	0.00
06/10/2010	R204 On 05-May-11			Bond Future	7.99	102.5417	7.9920	102.5417	0.00
06/10/2010	R204 On 05-May-11	8.50	Call	Bond Future	4102	4	4102	4	0.00
06/10/2010	R204 On 05-May-11	8.55	Call	Bond Future	4296	4	4296	4	0.00
06/10/2010	R204 On 05-May-11	8.45	Call	Bond Future	3911	4	3911	4	0.00
06/10/2010	R204 On 05-May-11	8.45	Put	Bond Future	1375	2	1375	2	0.00
06/10/2010	R204 On 05-May-11	8.55	Put	Bond Future	1217	1	1217	1	0.00
06/10/2010	R204 On 05-May-11	8.50	Put	Bond Future	1294	1	1294	1	0.00
06/10/2010	R206 On 04-November-10			Bond Future	7.00	103.4995	7.0020	103.4995	0.00
06/10/2010	R206 On 04-November-10	8.50	Call	Bond Future	4140	4	4140	4	0.00
06/10/2010	R206 On 04-November-10	8.55	Call	Bond Future	4274	4	4274	4	0.00
06/10/2010	R206 On 04-November-10	8.45	Call	Bond Future	4005	4	4005	4	0.00
06/10/2010	R206 On 04-November-10	7.25	Call	Bond Future	812	1	812	1	150.00
06/10/2010	R206 On 04-November-10	8.00	Call	Bond Future	2782	3	2782	3	0.00
06/10/2010	R206 On 04-November-10	6.75	Call	Bond Future	96	0	96	0	450.00
06/10/2010	R206 On 04-November-10	8.00	Put	Bond Future	1	0	1	0	450.00
06/10/2010	R206 On 04-November-10	6.75	Put	Bond Future	814	1	814	1	0.00
06/10/2010	R206 On 04-November-10	7.25	Put	Bond Future	112	0	112	0	150.00
06/10/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R206 On 03-February-11			Bond Future	7.08	101.3123	7.0800	101.3123	0.00
06/10/2010	R206 On 03-February-11	8.00	Call	Bond Future	2478	2	2478	2	0.00
06/10/2010	R206 On 03-February-11	8.05	Call	Bond Future	2593	2	2593	2	0.00
06/10/2010	R206 On 03-February-11	7.95	Call	Bond Future	2364	2	2364	2	0.00
06/10/2010	R206 On 03-February-11	7.95	Put	Bond Future	111	0	111	0	0.00
06/10/2010	R206 On 03-February-11	8.05	Put	Bond Future	85	0	85	0	0.00
06/10/2010	R206 On 03-February-11	8.00	Put	Bond Future	97	0	97	0	0.00
06/10/2010	R206 On 05-May-11			Bond Future	7.18	102.8704	7.1790	102.8704	0.00
06/10/2010	R206 On 05-May-11	7.50	Call	Bond Future	1392	1	1392	1	0.00
06/10/2010	R206 On 05-May-11	7.45	Call	Bond Future	1316	1	1316	1	0.00
06/10/2010	R206 On 05-May-11	7.55	Call	Bond Future	1471	1	1471	1	0.00
06/10/2010	R206 On 05-May-11	7.55	Put	Bond Future	580	1	580	1	0.00
06/10/2010	R206 On 05-May-11	7.45	Put	Bond Future	664	1	664	1	0.00
06/10/2010	R206 On 05-May-11	7.50	Put	Bond Future	621	1	621	1	0.00
06/10/2010	R207 On 04-November-10			Bond Future	7.95	97.2645	7.9460	97.2645	800.00
06/10/2010	R207 On 04-November-10	9.25	Call	Bond Future	7723	7	7723	7	0.00
06/10/2010	R207 On 04-November-10	9.30	Call	Bond Future	8003	7	8003	7	0.00
06/10/2010	R207 On 04-November-10	9.20	Call	Bond Future	7442	7	7442	7	0.00
06/10/2010	R207 On 04-November-10	9.40	Call	Bond Future	8559	8	8559	8	0.00
06/10/2010	R207 On 04-November-10	9.40	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R207 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R207 On 04-November-10	9.30	Put	Bond Future	1	0	1	0	0.00
06/10/2010	R207 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R207 On 03-February-11			Bond Future	8.01	95.1048	8.0140	95.1048	0.00
06/10/2010	R207 On 03-February-11	8.75	Call	Bond Future	4841	4	4841	4	0.00
06/10/2010	R207 On 03-February-11	8.70	Call	Bond Future	4603	4	4603	4	0.00
06/10/2010	R207 On 03-February-11	8.80	Call	Bond Future	5082	5	5082	5	0.00
06/10/2010	R207 On 03-February-11	8.80	Put	Bond Future	437	1	437	1	0.00
06/10/2010	R207 On 03-February-11	8.70	Put	Bond Future	532	1	532	1	0.00
06/10/2010	R207 On 03-February-11	8.75	Put	Bond Future	482	1	482	1	0.00
06/10/2010	R207 On 05-May-11			Bond Future	8.09	96.5733	8.0880	96.5733	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
06/10/2010	R207 On 05-May-11	8.50	Call	Bond Future	3994		4	3994	4	0.00
06/10/2010	R207 On 05-May-11	8.55	Call	Bond Future	4191		4	4191	4	0.00
06/10/2010	R207 On 05-May-11	8.45	Call	Bond Future	3801		3	3801	3	0.00
06/10/2010	R207 On 05-May-11	8.45	Put	Bond Future	1677		2	1677	2	0.00
06/10/2010	R207 On 05-May-11	8.55	Put	Bond Future	1491		2	1491	2	0.00
06/10/2010	R207 On 05-May-11	8.50	Put	Bond Future	1582		2	1582	2	0.00
06/10/2010	R208 On 04-November-10			Bond Future	7.99		91.4783	7.9900	91.4783	6,325.00
06/10/2010	R208 On 04-November-10	9.25	Call	Bond Future	7824		7	7824	7	0.00
06/10/2010	R208 On 04-November-10	9.20	Call	Bond Future	7531		7	7531	7	0.00
06/10/2010	R208 On 04-November-10	9.30	Call	Bond Future	8116		8	8116	8	0.00
06/10/2010	R208 On 04-November-10	9.30	Put	Bond Future	1		0	1	0	0.00
06/10/2010	R208 On 04-November-10	9.20	Put	Bond Future	1		0	1	0	0.00
06/10/2010	R208 On 04-November-10	9.25	Put	Bond Future	1		0	1	0	0.00
06/10/2010	R208 On 03-February-11			Bond Future	8.06		92.8729	8.0550	92.8729	0.00
06/10/2010	R208 On 03-February-11	8.75	Call	Bond Future	4954		4	4954	4	0.00
06/10/2010	R208 On 03-February-11	8.80	Call	Bond Future	5202		5	5202	5	0.00
06/10/2010	R208 On 03-February-11	8.70	Call	Bond Future	4709		4	4709	4	0.00
06/10/2010	R208 On 03-February-11	8.70	Put	Bond Future	672		1	672	1	0.00
06/10/2010	R208 On 03-February-11	8.80	Put	Bond Future	560		1	560	1	0.00
06/10/2010	R208 On 03-February-11	8.75	Put	Bond Future	614		1	614	1	0.00
06/10/2010	R208 On 05-May-11			Bond Future	8.12		90.9045	8.1220	90.9045	0.00
06/10/2010	R208 On 05-May-11	8.50	Call	Bond Future	4016		4	4016	4	0.00
06/10/2010	R208 On 05-May-11	8.45	Call	Bond Future	3814		3	3814	3	0.00
06/10/2010	R208 On 05-May-11	8.55	Call	Bond Future	4222		4	4222	4	0.00
06/10/2010	R208 On 05-May-11	8.55	Put	Bond Future	1573		2	1573	2	0.00
06/10/2010	R208 On 05-May-11	8.45	Put	Bond Future	1775		2	1775	2	0.00
06/10/2010	R208 On 05-May-11	8.50	Put	Bond Future	1671		2	1671	2	0.00
06/10/2010	R209 On 04-November-10			Bond Future	7.99		81.1040	7.9880	81.1040	23,873.00
06/10/2010	R209 On 04-November-10	9.00	Call	Bond Future	8520		8	8520	8	0.00
06/10/2010	R209 On 04-November-10	9.05	Call	Bond Future	8900		8	8900	8	0.00
06/10/2010	R209 On 04-November-10	8.95	Call	Bond Future	8138		7	8138	7	0.00
06/10/2010	R209 On 04-November-10	8.50	Call	Bond Future	4661		4	4661	4	0.00
06/10/2010	R209 On 04-November-10	8.25	Call	Bond Future	2861		2	2861	2	54.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2010	R209 On 04-November-10	9.25	Call	Bond Future	10392	10	10392	10	0.00
06/10/2010	R209 On 04-November-10	7.75	Call	Bond Future	501	0	501	0	162.00
06/10/2010	R209 On 04-November-10	9.25	Put	Bond Future	3	0	3	0	162.00
06/10/2010	R209 On 04-November-10	7.75	Put	Bond Future	2734	3	2734	3	0.00
06/10/2010	R209 On 04-November-10	8.50	Put	Bond Future	167	0	167	0	54.00
06/10/2010	R209 On 04-November-10	8.25	Put	Bond Future	511	1	511	1	0.00
06/10/2010	R209 On 04-November-10	8.95	Put	Bond Future	15	0	15	0	0.00
06/10/2010	R209 On 04-November-10	9.05	Put	Bond Future	9	0	9	0	0.00
06/10/2010	R209 On 04-November-10	9.00	Put	Bond Future	11	0	11	0	0.00
06/10/2010	R209 On 03-February-11			Bond Future	8.03	82.3386	8.0280	82.3386	0.00
06/10/2010	R209 On 03-February-11	9.00	Call	Bond Future	8691	8	8691	8	0.00
06/10/2010	R209 On 03-February-11	9.05	Call	Bond Future	9025	8	9025	8	0.00
06/10/2010	R209 On 03-February-11	8.95	Call	Bond Future	8358	8	8358	8	0.00
06/10/2010	R209 On 03-February-11	8.95	Put	Bond Future	614	1	614	1	0.00
06/10/2010	R209 On 03-February-11	9.05	Put	Bond Future	513	1	513	1	0.00
06/10/2010	R209 On 03-February-11	9.00	Put	Bond Future	561	1	561	1	0.00
06/10/2010	R209 On 05-May-11			Bond Future	8.07	80.4628	8.0690	80.4628	0.00
06/10/2010	R209 On 05-May-11	8.50	Call	Bond Future	5983	5	5983	5	0.00
06/10/2010	R209 On 05-May-11	8.55	Call	Bond Future	6267	6	6267	6	0.00
06/10/2010	R209 On 05-May-11	8.45	Call	Bond Future	5702	5	5702	5	0.00
06/10/2010	R209 On 05-May-11	8.45	Put	Bond Future	2380	3	2380	3	0.00
06/10/2010	R209 On 05-May-11	8.55	Put	Bond Future	2109	2	2109	2	0.00
06/10/2010	R209 On 05-May-11	8.50	Put	Bond Future	2242	3	2242	3	0.00
06/10/2010	R209 On 04-August-11			Bond Future	8.11	81.7440	8.1070	81.7440	0.00
06/10/2010	R209 On 04-August-11	8.50	Call	Bond Future	6725	6	6725	6	0.00
06/10/2010	R209 On 04-August-11	8.55	Call	Bond Future	7013	6	7013	6	0.00
06/10/2010	R209 On 04-August-11	8.45	Call	Bond Future	6441	6	6441	6	0.00
06/10/2010	R209 On 04-August-11	10.10	Call	Bond Future	15998	15	15998	15	0.00
06/10/2010	R209 On 04-August-11	10.10	Put	Bond Future	913	1	913	1	0.00
06/10/2010	R209 On 04-August-11	8.45	Put	Bond Future	3466	4	3466	4	0.00
06/10/2010	R209 On 04-August-11	8.55	Put	Bond Future	3204	4	3204	4	0.00
06/10/2010	R209 On 04-August-11	8.50	Put	Bond Future	3331	4	3331	4	0.00
06/10/2010	R210 On 04-November-10			Bond Future	125.85	2.3006	125.8480	2.3006	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
06/10/2010	R210 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R210 On 04-November-10	3.15	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R210 On 04-November-10	3.15	Put	Bond Future	90663	91	90663	91	0.00
06/10/2010	R210 On 04-November-10	3.05	Put	Bond Future	91946	92	91946	92	0.00
06/10/2010	R210 On 04-November-10	3.10	Put	Bond Future	91302	91	91302	91	0.00
06/10/2010	R211 On 04-November-10			Bond Future	102.74	3.6188	102.7376	3.6188	0.00
06/10/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
06/10/2010	R211 On 04-November-10	2.70	Put	Bond Future	95931	96	95931	96	0.00
06/10/2010	R211 On 04-November-10	2.80	Put	Bond Future	95366	95	95366	95	0.00
06/10/2010	R211 On 04-November-10	2.75	Put	Bond Future	95648	96	95648	96	0.00
06/10/2010	R212 On 04-November-10			Bond Future	2.49	101.8054	2.4930	101.8054	1,080.00
06/10/2010	R212 On 04-November-10	3.00	Call	Bond Future	4871	3	4871	3	0.00
06/10/2010	R212 On 04-November-10	3.05	Call	Bond Future	5337	4	5337	4	0.00
06/10/2010	R212 On 04-November-10	2.95	Call	Bond Future	4403	3	4403	3	0.00
06/10/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
06/10/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
06/10/2010	TRT1 On 04-November-10			Index Future	339.77	338.1550	339.7680	338.1550	100.00
06/10/2010	TRT1 On 03-February-11			Index Future	344.78	343.1450	344.7840	343.1450	0.00
07/10/2010	AL7T On 04-November-10			Index Future	372.19	372.5290	372.1890	372.5290	38.00
07/10/2010	ALBI On 04-November-10			Index Future	343.25	343.3150	343.2530	343.3150	1,297.00
07/10/2010	ALBI On 03-February-11			Index Future	348.49	348.5490	348.4850	348.5490	0.00
07/10/2010	CRD1 On 04-November-10			Index Future	150.73	150.6830	150.7260	150.6830	2.00
07/10/2010	CRD1 On 03-February-11			Index Future	152.95	152.9080	152.9520	152.9080	0.00
07/10/2010	GOVI On 04-November-10			GOVI	343.78	343.8380	343.7800	343.8380	160.00
07/10/2010	GOVI On 04-November-10	329.00	Call	GOVI	147800	15	147800	15	0.00
07/10/2010	GOVI On 04-November-10	329.01	Call	GOVI	147700	15	147700	15	0.00
07/10/2010	GOVI On 04-November-10	328.99	Call	GOVI	147900	15	147900	15	0.00
07/10/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
07/10/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
07/10/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/10/2010	ILBI On 04-November-10			Index Future	398.08	398.1420	398.0760	398.1420	508.00
07/10/2010	ILBI On 03-February-11			Index Future	404.12	404.1840	404.1180	404.1840	0.00
07/10/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/10/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/10/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/10/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/10/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/10/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/10/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.03	93.9670	6.0330	93.9670	0.00
07/10/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.00	93.9990	6.0010	93.9990	2,500.00
07/10/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.94	94.0650	5.9350	94.0650	2,500.00
07/10/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.91	94.0870	5.9130	94.0870	0.00
07/10/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.90	94.0990	5.9010	94.0990	0.00
07/10/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.90	94.1010	5.8990	94.1010	5,500.00
07/10/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.00	94.0050	5.9950	94.0050	4,500.00
07/10/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.20	93.8020	6.1980	93.8020	6,200.00
07/10/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.36	93.6360	6.3640	93.6360	5,200.00
07/10/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.58	93.4240	6.5760	93.4240	0.00
07/10/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.84	93.1620	6.8380	93.1620	0.00
07/10/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.89	93.1090	6.8910	93.1090	2,500.00
07/10/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
07/10/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/10/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/10/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
07/10/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/10/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/10/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/10/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/10/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/10/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/10/2010	JN05 On 04-November-10	8.00	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
07/10/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
07/10/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
07/10/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
07/10/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/10/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/10/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/10/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/10/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/10/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/10/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/10/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/10/2010	OTH1 On 04-November-10			Index Future	340.04	340.1320	340.0360	340.1320	3.00
07/10/2010	OTH1 On 03-February-11			Index Future	345.22	345.3170	345.2190	345.3170	0.00
07/10/2010	R157 On 04-November-10			Bond Future	7.28	126.9864	7.2840	126.9864	4,806.00
07/10/2010	R157 On 04-November-10	8.50	Call	Bond Future	5483	5	5483	5	0.00
07/10/2010	R157 On 04-November-10	8.55	Call	Bond Future	5701	6	5701	6	0.00
07/10/2010	R157 On 04-November-10	8.45	Call	Bond Future	5264	5	5264	5	0.00
07/10/2010	R157 On 04-November-10	7.50	Call	Bond Future	1235	1	1235	1	500.00
07/10/2010	R157 On 04-November-10	8.45	Put	Bond Future	1	0	1	0	0.00
07/10/2010	R157 On 04-November-10	7.50	Put	Bond Future	238	0	238	0	0.00
07/10/2010	R157 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R157 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R157 On 03-February-11			Bond Future	7.37	128.9205	7.3680	128.9205	0.00
07/10/2010	R157 On 03-February-11	7.90	Call	Bond Future	2788	3	2788	3	0.00
07/10/2010	R157 On 03-February-11	7.95	Call	Bond Future	2957	3	2957	3	0.00
07/10/2010	R157 On 03-February-11	7.85	Call	Bond Future	2623	3	2623	3	0.00
07/10/2010	R157 On 03-February-11	7.85	Put	Bond Future	529	1	529	1	0.00
07/10/2010	R157 On 03-February-11	7.95	Put	Bond Future	434	0	434	0	0.00
07/10/2010	R157 On 03-February-11	7.90	Put	Bond Future	479	0	479	0	0.00
07/10/2010	R157 On 05-May-11			Bond Future	7.46	124.0801	7.4550	124.0801	0.00
07/10/2010	R157 On 05-May-11	7.75	Call	Bond Future	2323	2	2323	2	0.00
07/10/2010	R157 On 05-May-11	7.80	Call	Bond Future	2455	2	2455	2	0.00
07/10/2010	R157 On 05-May-11	7.70	Call	Bond Future	2195	2	2195	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
07/10/2010	R157 On 05-May-11	7.65	Call	Bond Future	2070	2	2070	2	0.00
07/10/2010	R157 On 05-May-11	7.65	Put	Bond Future	1264	1	1264	1	0.00
07/10/2010	R157 On 05-May-11	7.70	Put	Bond Future	1183	1	1183	1	0.00
07/10/2010	R157 On 05-May-11	7.80	Put	Bond Future	1033	1	1033	1	0.00
07/10/2010	R157 On 05-May-11	7.75	Put	Bond Future	1106	1	1106	1	0.00
07/10/2010	R186 On 04-November-10			Bond Future	8.01	126.3238	8.0120	126.3238	16,922.00
07/10/2010	R186 On 04-November-10	9.25	Call	Bond Future	11936	12	11936	12	0.00
07/10/2010	R186 On 04-November-10	9.30	Call	Bond Future	12381	12	12381	12	0.00
07/10/2010	R186 On 04-November-10	9.20	Call	Bond Future	11489	11	11489	11	0.00
07/10/2010	R186 On 04-November-10	8.75	Call	Bond Future	7391	7	7391	7	7,900.00
07/10/2010	R186 On 04-November-10	9.20	Put	Bond Future	3	0	3	0	0.00
07/10/2010	R186 On 04-November-10	8.75	Put	Bond Future	61	0	61	0	0.00
07/10/2010	R186 On 04-November-10	9.30	Put	Bond Future	2	0	2	0	0.00
07/10/2010	R186 On 04-November-10	9.25	Put	Bond Future	3	0	3	0	0.00
07/10/2010	R186 On 03-February-11			Bond Future	8.07	122.9528	8.0660	122.9528	0.00
07/10/2010	R186 On 03-February-11	9.00	Call	Bond Future	9627	10	9627	10	0.00
07/10/2010	R186 On 03-February-11	9.05	Call	Bond Future	10028	10	10028	10	0.00
07/10/2010	R186 On 03-February-11	8.95	Call	Bond Future	9229	9	9229	9	0.00
07/10/2010	R186 On 03-February-11	7.75	Call	Bond Future	1663	2	1663	2	3,000.00
07/10/2010	R186 On 03-February-11	8.95	Put	Bond Future	658	1	658	1	0.00
07/10/2010	R186 On 03-February-11	7.75	Put	Bond Future	4958	5	4958	5	0.00
07/10/2010	R186 On 03-February-11	9.05	Put	Bond Future	544	1	544	1	0.00
07/10/2010	R186 On 03-February-11	9.00	Put	Bond Future	598	1	598	1	0.00
07/10/2010	R186 On 05-May-11			Bond Future	8.12	124.8326	8.1230	124.8326	0.00
07/10/2010	R186 On 05-May-11	8.75	Call	Bond Future	8176	8	8176	8	0.00
07/10/2010	R186 On 05-May-11	8.70	Call	Bond Future	7836	8	7836	8	0.00
07/10/2010	R186 On 05-May-11	8.80	Call	Bond Future	8521	9	8521	9	0.00
07/10/2010	R186 On 05-May-11	8.80	Put	Bond Future	1981	2	1981	2	0.00
07/10/2010	R186 On 05-May-11	8.70	Put	Bond Future	2229	2	2229	2	0.00
07/10/2010	R186 On 05-May-11	8.75	Put	Bond Future	2101	2	2101	2	0.00
07/10/2010	R189 On 04-November-10			Bond Future	209.78	6.6347	209.7791	6.6347	0.00
07/10/2010	R189 On 04-November-10	1.75	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R189 On 04-November-10	1.70	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2010	R189 On 04-November-10	1.80	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R189 On 04-November-10	1.80	Put	Bond Future	104415	104	104415	104	0.00
07/10/2010	R189 On 04-November-10	1.70	Put	Bond Future	104664	105	104664	105	0.00
07/10/2010	R189 On 04-November-10	1.75	Put	Bond Future	104539	105	104539	105	0.00
07/10/2010	R197 On 04-November-10			Bond Future	230.65	4.5663	230.6467	4.5663	0.00
07/10/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R197 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R197 On 04-November-10	3.00	Put	Bond Future	124638	125	124638	125	0.00
07/10/2010	R197 On 04-November-10	3.10	Put	Bond Future	123401	123	123401	123	0.00
07/10/2010	R197 On 04-November-10	3.05	Put	Bond Future	124018	124	124018	124	0.00
07/10/2010	R201 On 04-November-10			Bond Future	7.15	108.8551	7.1520	108.8551	1,262.00
07/10/2010	R201 On 04-November-10	8.50	Call	Bond Future	4760	5	4760	5	0.00
07/10/2010	R201 On 04-November-10	8.55	Call	Bond Future	4931	5	4931	5	0.00
07/10/2010	R201 On 04-November-10	8.45	Call	Bond Future	4588	4	4588	4	0.00
07/10/2010	R201 On 04-November-10	7.25	Call	Bond Future	679	1	679	1	140.00
07/10/2010	R201 On 04-November-10	8.00	Call	Bond Future	3030	3	3030	3	0.00
07/10/2010	R201 On 04-November-10	6.75	Call	Bond Future	56	0	56	0	420.00
07/10/2010	R201 On 04-November-10	7.50	Call	Bond Future	1354	1	1354	1	0.00
07/10/2010	R201 On 04-November-10	7.50	Put	Bond Future	99	0	99	0	140.00
07/10/2010	R201 On 04-November-10	7.25	Put	Bond Future	324	0	324	0	0.00
07/10/2010	R201 On 04-November-10	8.00	Put	Bond Future	4	0	4	0	420.00
07/10/2010	R201 On 04-November-10	6.75	Put	Bond Future	1529	2	1529	2	0.00
07/10/2010	R201 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R201 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R201 On 03-February-11			Bond Future	7.23	106.1038	7.2280	106.1038	0.00
07/10/2010	R201 On 03-February-11	8.00	Call	Bond Future	2817	3	2817	3	0.00
07/10/2010	R201 On 03-February-11	7.95	Call	Bond Future	2675	3	2675	3	0.00
07/10/2010	R201 On 03-February-11	8.05	Call	Bond Future	2960	3	2960	3	0.00
07/10/2010	R201 On 03-February-11	8.05	Put	Bond Future	191	0	191	0	0.00
07/10/2010	R201 On 03-February-11	7.95	Put	Bond Future	238	0	238	0	0.00
07/10/2010	R201 On 03-February-11	8.00	Put	Bond Future	213	0	213	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
07/10/2010	R201 On 05-May-11			Bond Future	7.31	107.7232	7.3140	107.7232	0.00
07/10/2010	R201 On 05-May-11	7.75	Call	Bond Future	2091	2	2091	2	0.00
07/10/2010	R201 On 05-May-11	7.80	Call	Bond Future	2203	2	2203	2	0.00
07/10/2010	R201 On 05-May-11	7.70	Call	Bond Future	1982	2	1982	2	0.00
07/10/2010	R201 On 05-May-11	7.70	Put	Bond Future	750	1	750	1	0.00
07/10/2010	R201 On 05-May-11	7.80	Put	Bond Future	655	1	655	1	0.00
07/10/2010	R201 On 05-May-11	7.75	Put	Bond Future	701	1	701	1	0.00
07/10/2010	R202 On 04-November-10			Bond Future	169.12	3.4283	169.1150	3.4283	0.00
07/10/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R202 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R202 On 04-November-10	3.00	Put	Bond Future	105486	105	105486	105	0.00
07/10/2010	R202 On 04-November-10	3.10	Put	Bond Future	103770	104	103770	104	0.00
07/10/2010	R202 On 04-November-10	3.05	Put	Bond Future	104624	105	104624	105	0.00
07/10/2010	R203 On 04-November-10			Bond Future	7.76	103.8556	7.7640	103.8556	1,918.00
07/10/2010	R203 On 04-November-10	9.25	Call	Bond Future	7538	8	7538	8	0.00
07/10/2010	R203 On 04-November-10	9.30	Call	Bond Future	7779	8	7779	8	0.00
07/10/2010	R203 On 04-November-10	9.20	Call	Bond Future	7296	7	7296	7	0.00
07/10/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R203 On 03-February-11			Bond Future	7.85	105.4420	7.8470	105.4420	0.00
07/10/2010	R203 On 03-February-11	8.50	Call	Bond Future	3806	4	3806	4	0.00
07/10/2010	R203 On 03-February-11	8.55	Call	Bond Future	4007	4	4007	4	0.00
07/10/2010	R203 On 03-February-11	8.45	Call	Bond Future	3610	4	3610	4	0.00
07/10/2010	R203 On 03-February-11	8.45	Put	Bond Future	569	1	569	1	0.00
07/10/2010	R203 On 03-February-11	8.55	Put	Bond Future	472	0	472	0	0.00
07/10/2010	R203 On 03-February-11	8.50	Put	Bond Future	517	1	517	1	0.00
07/10/2010	R203 On 05-May-11			Bond Future	7.93	102.8901	7.9300	102.8901	0.00
07/10/2010	R203 On 05-May-11	8.25	Call	Bond Future	2923	3	2923	3	0.00
07/10/2010	R203 On 05-May-11	8.20	Call	Bond Future	2765	3	2765	3	0.00
07/10/2010	R203 On 05-May-11	8.30	Call	Bond Future	3084	3	3084	3	0.00
07/10/2010	R203 On 05-May-11	8.30	Put	Bond Future	1268	1	1268	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
07/10/2010	R203 On 05-May-11	8.20	Put	Bond Future	1436	1	1436	1	0.00
07/10/2010	R203 On 05-May-11	8.25	Put	Bond Future	1350	1	1350	1	0.00
07/10/2010	R204 On 04-November-10			Bond Future	7.86	104.0038	7.8620	104.0038	2,242.00
07/10/2010	R204 On 04-November-10	9.25	Call	Bond Future	7845	8	7845	8	0.00
07/10/2010	R204 On 04-November-10	9.30	Call	Bond Future	8112	8	8112	8	0.00
07/10/2010	R204 On 04-November-10	9.20	Call	Bond Future	7576	8	7576	8	0.00
07/10/2010	R204 On 04-November-10	9.00	Call	Bond Future	6492	7	6492	7	0.00
07/10/2010	R204 On 04-November-10	9.00	Put	Bond Future	1	0	1	0	0.00
07/10/2010	R204 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R204 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R204 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R204 On 03-February-11			Bond Future	7.94	101.5524	7.9350	101.5524	0.00
07/10/2010	R204 On 03-February-11	8.50	Call	Bond Future	3885	4	3885	4	0.00
07/10/2010	R204 On 03-February-11	8.45	Call	Bond Future	3672	4	3672	4	0.00
07/10/2010	R204 On 03-February-11	8.55	Call	Bond Future	4102	4	4102	4	0.00
07/10/2010	R204 On 03-February-11	8.55	Put	Bond Future	623	1	623	1	0.00
07/10/2010	R204 On 03-February-11	8.45	Put	Bond Future	748	1	748	1	0.00
07/10/2010	R204 On 03-February-11	8.50	Put	Bond Future	683	1	683	1	0.00
07/10/2010	R204 On 05-May-11			Bond Future	8.01	103.1080	8.0130	103.1080	0.00
07/10/2010	R204 On 05-May-11	8.50	Call	Bond Future	4016	4	4016	4	0.00
07/10/2010	R204 On 05-May-11	8.55	Call	Bond Future	4208	4	4208	4	0.00
07/10/2010	R204 On 05-May-11	8.45	Call	Bond Future	3826	4	3826	4	0.00
07/10/2010	R204 On 05-May-11	8.45	Put	Bond Future	1408	1	1408	1	0.00
07/10/2010	R204 On 05-May-11	8.55	Put	Bond Future	1248	1	1248	1	0.00
07/10/2010	R204 On 05-May-11	8.50	Put	Bond Future	1326	1	1326	1	0.00
07/10/2010	R206 On 04-November-10			Bond Future	6.98	103.7684	6.9760	103.7684	0.00
07/10/2010	R206 On 04-November-10	8.50	Call	Bond Future	4213	4	4213	4	0.00
07/10/2010	R206 On 04-November-10	8.55	Call	Bond Future	4348	4	4348	4	0.00
07/10/2010	R206 On 04-November-10	8.45	Call	Bond Future	4079	4	4079	4	0.00
07/10/2010	R206 On 04-November-10	7.25	Call	Bond Future	866	1	866	1	150.00
07/10/2010	R206 On 04-November-10	8.00	Call	Bond Future	2856	3	2856	3	0.00
07/10/2010	R206 On 04-November-10	6.75	Call	Bond Future	108	0	108	0	450.00
07/10/2010	R206 On 04-November-10	8.00	Put	Bond Future	1	0	1	0	450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2010	R206 On 04-November-10	6.75	Put	Bond Future	752	1	752	1	0.00
07/10/2010	R206 On 04-November-10	7.25	Put	Bond Future	92	0	92	0	150.00
07/10/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R206 On 03-February-11			Bond Future	7.05	101.5850	7.0510	101.5850	0.00
07/10/2010	R206 On 03-February-11	8.00	Call	Bond Future	2546	2	2546	2	0.00
07/10/2010	R206 On 03-February-11	8.05	Call	Bond Future	2661	3	2661	3	0.00
07/10/2010	R206 On 03-February-11	7.95	Call	Bond Future	2430	2	2430	2	0.00
07/10/2010	R206 On 03-February-11	7.95	Put	Bond Future	100	0	100	0	0.00
07/10/2010	R206 On 03-February-11	8.05	Put	Bond Future	76	0	76	0	0.00
07/10/2010	R206 On 03-February-11	8.00	Put	Bond Future	89	0	89	0	0.00
07/10/2010	R206 On 05-May-11			Bond Future	7.15	103.1380	7.1470	103.1380	0.00
07/10/2010	R206 On 05-May-11	7.50	Call	Bond Future	1439	1	1439	1	0.00
07/10/2010	R206 On 05-May-11	7.45	Call	Bond Future	1362	1	1362	1	0.00
07/10/2010	R206 On 05-May-11	7.55	Call	Bond Future	1520	1	1520	1	0.00
07/10/2010	R206 On 05-May-11	7.55	Put	Bond Future	552	1	552	1	0.00
07/10/2010	R206 On 05-May-11	7.45	Put	Bond Future	633	1	633	1	0.00
07/10/2010	R206 On 05-May-11	7.50	Put	Bond Future	590	1	590	1	0.00
07/10/2010	R207 On 04-November-10			Bond Future	7.96	97.8123	7.9550	97.8123	800.00
07/10/2010	R207 On 04-November-10	9.25	Call	Bond Future	7667	8	7667	8	0.00
07/10/2010	R207 On 04-November-10	9.30	Call	Bond Future	7946	8	7946	8	0.00
07/10/2010	R207 On 04-November-10	9.20	Call	Bond Future	7386	7	7386	7	0.00
07/10/2010	R207 On 04-November-10	9.40	Call	Bond Future	8503	9	8503	9	0.00
07/10/2010	R207 On 04-November-10	9.40	Put	Bond Future	1	0	1	0	0.00
07/10/2010	R207 On 04-November-10	9.20	Put	Bond Future	1	0	1	0	0.00
07/10/2010	R207 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R207 On 04-November-10	9.25	Put	Bond Future	1	0	1	0	0.00
07/10/2010	R207 On 03-February-11			Bond Future	8.02	95.6640	8.0240	95.6640	0.00
07/10/2010	R207 On 03-February-11	8.75	Call	Bond Future	4786	5	4786	5	0.00
07/10/2010	R207 On 03-February-11	8.70	Call	Bond Future	4548	5	4548	5	0.00
07/10/2010	R207 On 03-February-11	8.80	Call	Bond Future	5026	5	5026	5	0.00
07/10/2010	R207 On 03-February-11	8.80	Put	Bond Future	442	0	442	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
07/10/2010	R207 On 03-February-11	8.70	Put	Bond Future	538	1	538	1	0.00
07/10/2010	R207 On 03-February-11	8.75	Put	Bond Future	488	0	488	0	0.00
07/10/2010	R207 On 05-May-11			Bond Future	8.10	97.1307	8.0990	97.1307	0.00
07/10/2010	R207 On 05-May-11	8.50	Call	Bond Future	3945	4	3945	4	0.00
07/10/2010	R207 On 05-May-11	8.55	Call	Bond Future	4141	4	4141	4	0.00
07/10/2010	R207 On 05-May-11	8.45	Call	Bond Future	3753	4	3753	4	0.00
07/10/2010	R207 On 05-May-11	8.45	Put	Bond Future	1695	2	1695	2	0.00
07/10/2010	R207 On 05-May-11	8.55	Put	Bond Future	1507	1	1507	1	0.00
07/10/2010	R207 On 05-May-11	8.50	Put	Bond Future	1598	2	1598	2	0.00
07/10/2010	R208 On 04-November-10			Bond Future	7.99	92.0873	7.9890	92.0873	6,325.00
07/10/2010	R208 On 04-November-10	9.25	Call	Bond Future	7830	8	7830	8	0.00
07/10/2010	R208 On 04-November-10	9.20	Call	Bond Future	7537	8	7537	8	0.00
07/10/2010	R208 On 04-November-10	9.30	Call	Bond Future	8122	8	8122	8	0.00
07/10/2010	R208 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R208 On 04-November-10	9.20	Put	Bond Future	1	0	1	0	0.00
07/10/2010	R208 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R208 On 03-February-11			Bond Future	8.05	93.4887	8.0540	93.4887	0.00
07/10/2010	R208 On 03-February-11	8.75	Call	Bond Future	4953	5	4953	5	0.00
07/10/2010	R208 On 03-February-11	8.80	Call	Bond Future	5201	5	5201	5	0.00
07/10/2010	R208 On 03-February-11	8.70	Call	Bond Future	4708	5	4708	5	0.00
07/10/2010	R208 On 03-February-11	8.70	Put	Bond Future	665	1	665	1	0.00
07/10/2010	R208 On 03-February-11	8.80	Put	Bond Future	553	1	553	1	0.00
07/10/2010	R208 On 03-February-11	8.75	Put	Bond Future	607	1	607	1	0.00
07/10/2010	R208 On 05-May-11			Bond Future	8.12	91.5201	8.1210	91.5201	0.00
07/10/2010	R208 On 05-May-11	8.50	Call	Bond Future	4014	4	4014	4	0.00
07/10/2010	R208 On 05-May-11	8.45	Call	Bond Future	3812	4	3812	4	0.00
07/10/2010	R208 On 05-May-11	8.55	Call	Bond Future	4221	4	4221	4	0.00
07/10/2010	R208 On 05-May-11	8.55	Put	Bond Future	1565	2	1565	2	0.00
07/10/2010	R208 On 05-May-11	8.45	Put	Bond Future	1766	2	1766	2	0.00
07/10/2010	R208 On 05-May-11	8.50	Put	Bond Future	1663	2	1663	2	0.00
07/10/2010	R209 On 04-November-10			Bond Future	8.00	81.8967	8.0020	81.8967	23,873.00
07/10/2010	R209 On 04-November-10	9.00	Call	Bond Future	8391	9	8391	9	0.00
07/10/2010	R209 On 04-November-10	9.05	Call	Bond Future	8771	9	8771	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2010	R209 On 04-November-10	8.95	Call	Bond Future	8009	8	8009	8	0.00
07/10/2010	R209 On 04-November-10	8.50	Call	Bond Future	4534	5	4534	5	0.00
07/10/2010	R209 On 04-November-10	8.25	Call	Bond Future	2745	3	2745	3	54.00
07/10/2010	R209 On 04-November-10	9.25	Call	Bond Future	10263	10	10263	10	0.00
07/10/2010	R209 On 04-November-10	7.75	Call	Bond Future	451	1	451	1	162.00
07/10/2010	R209 On 04-November-10	9.25	Put	Bond Future	2	0	2	0	162.00
07/10/2010	R209 On 04-November-10	7.75	Put	Bond Future	2812	3	2812	3	0.00
07/10/2010	R209 On 04-November-10	8.50	Put	Bond Future	169	0	169	0	54.00
07/10/2010	R209 On 04-November-10	8.25	Put	Bond Future	523	1	523	1	0.00
07/10/2010	R209 On 04-November-10	8.95	Put	Bond Future	15	0	15	0	0.00
07/10/2010	R209 On 04-November-10	9.05	Put	Bond Future	8	0	8	0	0.00
07/10/2010	R209 On 04-November-10	9.00	Put	Bond Future	11	0	11	0	0.00
07/10/2010	R209 On 03-February-11			Bond Future	8.04	83.1510	8.0430	83.1510	0.00
07/10/2010	R209 On 03-February-11	9.00	Call	Bond Future	8566	9	8566	9	0.00
07/10/2010	R209 On 03-February-11	9.05	Call	Bond Future	8899	9	8899	9	0.00
07/10/2010	R209 On 03-February-11	8.95	Call	Bond Future	8234	8	8234	8	0.00
07/10/2010	R209 On 03-February-11	8.95	Put	Bond Future	626	1	626	1	0.00
07/10/2010	R209 On 03-February-11	9.05	Put	Bond Future	523	1	523	1	0.00
07/10/2010	R209 On 03-February-11	9.00	Put	Bond Future	573	1	573	1	0.00
07/10/2010	R209 On 05-May-11			Bond Future	8.09	81.2765	8.0850	81.2765	0.00
07/10/2010	R209 On 05-May-11	8.50	Call	Bond Future	5877	6	5877	6	0.00
07/10/2010	R209 On 05-May-11	8.55	Call	Bond Future	6160	6	6160	6	0.00
07/10/2010	R209 On 05-May-11	8.45	Call	Bond Future	5599	6	5599	6	0.00
07/10/2010	R209 On 05-May-11	8.45	Put	Bond Future	2421	2	2421	2	0.00
07/10/2010	R209 On 05-May-11	8.55	Put	Bond Future	2146	2	2146	2	0.00
07/10/2010	R209 On 05-May-11	8.50	Put	Bond Future	2280	2	2280	2	0.00
07/10/2010	R209 On 04-August-11			Bond Future	8.12	82.5681	8.1230	82.5681	0.00
07/10/2010	R209 On 04-August-11	8.50	Call	Bond Future	6626	7	6626	7	0.00
07/10/2010	R209 On 04-August-11	8.55	Call	Bond Future	6913	7	6913	7	0.00
07/10/2010	R209 On 04-August-11	8.45	Call	Bond Future	6345	6	6345	6	0.00
07/10/2010	R209 On 04-August-11	10.10	Call	Bond Future	15867	16	15867	16	0.00
07/10/2010	R209 On 04-August-11	10.10	Put	Bond Future	925	1	925	1	0.00
07/10/2010	R209 On 04-August-11	8.45	Put	Bond Future	3513	3	3513	3	0.00

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07/10/2010	R209 On 04-August-11	8.55	Put	Bond Future	3247	3	3247	3	0.00
07/10/2010	R209 On 04-August-11	8.50	Put	Bond Future	3375	3	3375	3	0.00
07/10/2010	R210 On 04-November-10			Bond Future	125.86	2.3000	125.8616	2.3000	0.00
07/10/2010	R210 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R210 On 04-November-10	3.15	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R210 On 04-November-10	3.15	Put	Bond Future	90663	91	90663	91	0.00
07/10/2010	R210 On 04-November-10	3.05	Put	Bond Future	91946	92	91946	92	0.00
07/10/2010	R210 On 04-November-10	3.10	Put	Bond Future	91302	91	91302	91	0.00
07/10/2010	R211 On 04-November-10			Bond Future	102.75	3.6145	102.7481	3.6145	0.00
07/10/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
07/10/2010	R211 On 04-November-10	2.70	Put	Bond Future	95931	96	95931	96	0.00
07/10/2010	R211 On 04-November-10	2.80	Put	Bond Future	95367	95	95367	95	0.00
07/10/2010	R211 On 04-November-10	2.75	Put	Bond Future	95649	96	95649	96	0.00
07/10/2010	R212 On 04-November-10			Bond Future	2.49	103.2556	2.4920	103.2556	1,080.00
07/10/2010	R212 On 04-November-10	3.00	Call	Bond Future	4881	5	4881	5	0.00
07/10/2010	R212 On 04-November-10	3.05	Call	Bond Future	5347	5	5347	5	0.00
07/10/2010	R212 On 04-November-10	2.95	Call	Bond Future	4413	4	4413	4	0.00
07/10/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
07/10/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
07/10/2010	TRT1 On 04-November-10			Index Future	339.73	339.7680	339.7310	339.7680	100.00
07/10/2010	TRT1 On 03-February-11			Index Future	344.75	344.7840	344.7480	344.7840	0.00
08/10/2010	AL7T On 04-November-10			Index Future	371.45	372.1890	371.4470	372.1890	38.00
08/10/2010	ALBI On 04-November-10			Index Future	342.55	343.2530	342.5520	343.2530	1,297.00
08/10/2010	ALBI On 03-February-11			Index Future	347.77	348.4850	347.7730	348.4850	0.00
08/10/2010	CRD1 On 04-November-10			Index Future	150.65	150.7260	150.6520	150.7260	2.00
08/10/2010	CRD1 On 03-February-11			Index Future	152.88	152.9520	152.8770	152.9520	0.00
08/10/2010	GOVI On 04-November-10			GOVI	343.11	343.7800	343.1050	343.7800	160.00
08/10/2010	GOVI On 04-November-10	329.00	Call	GOVI	141050	15	141050	15	0.00
08/10/2010	GOVI On 04-November-10	328.99	Call	GOVI	141150	15	141150	15	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
08/10/2010	GOVI On 04-November-10	329.01	Call	GOVI	140950	15	140950	15	0.00
08/10/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
08/10/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
08/10/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
08/10/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/10/2010	ILBI On 04-November-10			Index Future	398.22	398.0760	398.2210	398.0760	509.00
08/10/2010	ILBI On 03-February-11			Index Future	404.27	404.1180	404.2650	404.1180	0.00
08/10/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/10/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/10/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/10/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/10/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/10/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/10/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.03	93.9670	6.0330	93.9670	0.00
08/10/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.00	93.9990	6.0010	93.9990	2,500.00
08/10/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.94	94.0650	5.9350	94.0650	2,500.00
08/10/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.91	94.0870	5.9130	94.0870	0.00
08/10/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.90	94.0990	5.9010	94.0990	0.00
08/10/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.90	94.1010	5.8990	94.1010	5,500.00
08/10/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.00	94.0050	5.9950	94.0050	4,500.00
08/10/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.20	93.8020	6.1980	93.8020	6,200.00
08/10/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.36	93.6360	6.3640	93.6360	5,200.00
08/10/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.58	93.4240	6.5760	93.4240	0.00
08/10/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.84	93.1620	6.8380	93.1620	0.00
08/10/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.89	93.1090	6.8910	93.1090	2,500.00
08/10/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
08/10/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/10/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/10/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/10/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
08/10/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/10/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/10/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00

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08/10/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/10/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/10/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
08/10/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
08/10/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
08/10/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
08/10/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/10/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/10/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/10/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/10/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/10/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/10/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/10/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/10/2010	OTH1 On 04-November-10			Index Future	339.20	340.0360	339.1970	340.0360	3.00
08/10/2010	OTH1 On 03-February-11			Index Future	344.37	345.2190	344.3670	345.2190	0.00
08/10/2010	R157 On 04-November-10			Bond Future	7.30	127.0374	7.2990	127.0374	4,806.00
08/10/2010	R157 On 04-November-10	8.50	Call	Bond Future	5413	5	5413	5	0.00
08/10/2010	R157 On 04-November-10	8.55	Call	Bond Future	5632	6	5632	6	0.00
08/10/2010	R157 On 04-November-10	7.50	Call	Bond Future	1175	1	1175	1	500.00
08/10/2010	R157 On 04-November-10	8.45	Call	Bond Future	5194	5	5194	5	0.00
08/10/2010	R157 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R157 On 04-November-10	7.50	Put	Bond Future	248	0	248	0	0.00
08/10/2010	R157 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R157 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R157 On 03-February-11			Bond Future	7.38	128.9732	7.3840	128.9732	0.00
08/10/2010	R157 On 03-February-11	7.90	Call	Bond Future	2731	3	2731	3	0.00
08/10/2010	R157 On 03-February-11	7.85	Call	Bond Future	2567	3	2567	3	0.00
08/10/2010	R157 On 03-February-11	7.95	Call	Bond Future	2898	3	2898	3	0.00
08/10/2010	R157 On 03-February-11	7.95	Put	Bond Future	445	0	445	0	0.00
08/10/2010	R157 On 03-February-11	7.85	Put	Bond Future	543	1	543	1	0.00
08/10/2010	R157 On 03-February-11	7.90	Put	Bond Future	492	0	492	0	0.00
08/10/2010	R157 On 05-May-11			Bond Future	7.47	124.1299	7.4710	124.1299	0.00

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08/10/2010	R157 On 05-May-11	7.75	Call	Bond Future	2278	2	2278	2	0.00
08/10/2010	R157 On 05-May-11	7.80	Call	Bond Future	2409	2	2409	2	0.00
08/10/2010	R157 On 05-May-11	7.65	Call	Bond Future	2027	2	2027	2	0.00
08/10/2010	R157 On 05-May-11	7.70	Call	Bond Future	2151	2	2151	2	0.00
08/10/2010	R157 On 05-May-11	7.70	Put	Bond Future	1206	1	1206	1	0.00
08/10/2010	R157 On 05-May-11	7.65	Put	Bond Future	1287	1	1287	1	0.00
08/10/2010	R157 On 05-May-11	7.80	Put	Bond Future	1054	1	1054	1	0.00
08/10/2010	R157 On 05-May-11	7.75	Put	Bond Future	1127	1	1127	1	0.00
08/10/2010	R186 On 04-November-10			Bond Future	8.05	126.3238	8.0510	126.3238	17,532.00
08/10/2010	R186 On 04-November-10	9.25	Call	Bond Future	11532	12	11532	12	0.00
08/10/2010	R186 On 04-November-10	9.30	Call	Bond Future	11976	12	11976	12	0.00
08/10/2010	R186 On 04-November-10	8.75	Call	Bond Future	6996	7	6996	7	7,900.00
08/10/2010	R186 On 04-November-10	9.20	Call	Bond Future	11085	11	11085	11	0.00
08/10/2010	R186 On 04-November-10	9.20	Put	Bond Future	4	0	4	0	0.00
08/10/2010	R186 On 04-November-10	8.75	Put	Bond Future	70	0	70	0	0.00
08/10/2010	R186 On 04-November-10	9.30	Put	Bond Future	2	0	2	0	0.00
08/10/2010	R186 On 04-November-10	9.25	Put	Bond Future	3	0	3	0	0.00
08/10/2010	R186 On 03-February-11			Bond Future	8.11	122.9630	8.1070	122.9630	0.00
08/10/2010	R186 On 03-February-11	9.00	Call	Bond Future	9259	10	9259	10	0.00
08/10/2010	R186 On 03-February-11	9.05	Call	Bond Future	9655	10	9655	10	0.00
08/10/2010	R186 On 03-February-11	7.75	Call	Bond Future	1512	2	1512	2	3,000.00
08/10/2010	R186 On 03-February-11	8.95	Call	Bond Future	8865	9	8865	9	0.00
08/10/2010	R186 On 03-February-11	8.95	Put	Bond Future	712	1	712	1	0.00
08/10/2010	R186 On 03-February-11	7.75	Put	Bond Future	5225	5	5225	5	0.00
08/10/2010	R186 On 03-February-11	9.05	Put	Bond Future	589	1	589	1	0.00
08/10/2010	R186 On 03-February-11	9.00	Put	Bond Future	648	1	648	1	0.00
08/10/2010	R186 On 05-May-11			Bond Future	8.17	124.8427	8.1660	124.8427	0.00
08/10/2010	R186 On 05-May-11	8.75	Call	Bond Future	7859	8	7859	8	0.00
08/10/2010	R186 On 05-May-11	8.80	Call	Bond Future	8197	9	8197	9	0.00
08/10/2010	R186 On 05-May-11	8.70	Call	Bond Future	7524	8	7524	8	0.00
08/10/2010	R186 On 05-May-11	8.70	Put	Bond Future	2348	2	2348	2	0.00
08/10/2010	R186 On 05-May-11	8.80	Put	Bond Future	2088	2	2088	2	0.00
08/10/2010	R186 On 05-May-11	8.75	Put	Bond Future	2215	2	2215	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2010	R189 On 04-November-10			Bond Future	209.65	6.6339	209.6500	6.6339	0.00
08/10/2010	R189 On 04-November-10	1.75	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R189 On 04-November-10	1.80	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R189 On 04-November-10	1.70	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R189 On 04-November-10	1.70	Put	Bond Future	104657	105	104657	105	0.00
08/10/2010	R189 On 04-November-10	1.80	Put	Bond Future	104409	104	104409	104	0.00
08/10/2010	R189 On 04-November-10	1.75	Put	Bond Future	104533	105	104533	105	0.00
08/10/2010	R197 On 04-November-10			Bond Future	230.22	4.5661	230.2208	4.5661	0.00
08/10/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R197 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R197 On 04-November-10	3.10	Put	Bond Future	123397	123	123397	123	0.00
08/10/2010	R197 On 04-November-10	3.00	Put	Bond Future	124633	125	124633	125	0.00
08/10/2010	R197 On 04-November-10	3.05	Put	Bond Future	124013	124	124013	124	0.00
08/10/2010	R201 On 04-November-10			Bond Future	7.16	108.9677	7.1610	108.9677	1,262.00
08/10/2010	R201 On 04-November-10	8.50	Call	Bond Future	4727	5	4727	5	0.00
08/10/2010	R201 On 04-November-10	8.55	Call	Bond Future	4899	5	4899	5	0.00
08/10/2010	R201 On 04-November-10	8.45	Call	Bond Future	4556	5	4556	5	0.00
08/10/2010	R201 On 04-November-10	7.50	Call	Bond Future	1321	1	1321	1	0.00
08/10/2010	R201 On 04-November-10	7.25	Call	Bond Future	651	1	651	1	140.00
08/10/2010	R201 On 04-November-10	8.00	Call	Bond Future	2997	3	2997	3	0.00
08/10/2010	R201 On 04-November-10	6.75	Call	Bond Future	49	0	49	0	420.00
08/10/2010	R201 On 04-November-10	8.00	Put	Bond Future	4	0	4	0	420.00
08/10/2010	R201 On 04-November-10	6.75	Put	Bond Future	1554	2	1554	2	0.00
08/10/2010	R201 On 04-November-10	7.50	Put	Bond Future	99	0	99	0	140.00
08/10/2010	R201 On 04-November-10	7.25	Put	Bond Future	328	0	328	0	0.00
08/10/2010	R201 On 04-November-10	8.45	Put	Bond Future	1	0	1	0	0.00
08/10/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R201 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R201 On 03-February-11			Bond Future	7.24	106.2167	7.2380	106.2167	0.00
08/10/2010	R201 On 03-February-11	8.00	Call	Bond Future	2785	3	2785	3	0.00
08/10/2010	R201 On 03-February-11	8.05	Call	Bond Future	2928	3	2928	3	0.00
08/10/2010	R201 On 03-February-11	7.95	Call	Bond Future	2644	3	2644	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2010	R201 On 03-February-11	7.95	Put	Bond Future	241	0	241	0	0.00
08/10/2010	R201 On 03-February-11	8.05	Put	Bond Future	193	0	193	0	0.00
08/10/2010	R201 On 03-February-11	8.00	Put	Bond Future	216	0	216	0	0.00
08/10/2010	R201 On 05-May-11			Bond Future	7.33	107.8421	7.3250	107.8421	0.00
08/10/2010	R201 On 05-May-11	7.75	Call	Bond Future	2065	2	2065	2	0.00
08/10/2010	R201 On 05-May-11	7.70	Call	Bond Future	1956	2	1956	2	0.00
08/10/2010	R201 On 05-May-11	7.80	Call	Bond Future	2176	2	2176	2	0.00
08/10/2010	R201 On 05-May-11	7.80	Put	Bond Future	663	1	663	1	0.00
08/10/2010	R201 On 05-May-11	7.70	Put	Bond Future	759	1	759	1	0.00
08/10/2010	R201 On 05-May-11	7.75	Put	Bond Future	710	1	710	1	0.00
08/10/2010	R202 On 04-November-10			Bond Future	168.58	3.4281	168.5842	3.4281	0.00
08/10/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R202 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R202 On 04-November-10	3.10	Put	Bond Future	103764	104	103764	104	0.00
08/10/2010	R202 On 04-November-10	3.00	Put	Bond Future	105480	105	105480	105	0.00
08/10/2010	R202 On 04-November-10	3.05	Put	Bond Future	104617	105	104617	105	0.00
08/10/2010	R203 On 04-November-10			Bond Future	7.80	103.7811	7.8040	103.7811	1,918.00
08/10/2010	R203 On 04-November-10	9.25	Call	Bond Future	7326	8	7326	8	0.00
08/10/2010	R203 On 04-November-10	9.20	Call	Bond Future	7083	7	7083	7	0.00
08/10/2010	R203 On 04-November-10	9.30	Call	Bond Future	7567	8	7567	8	0.00
08/10/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R203 On 03-February-11			Bond Future	7.89	105.3597	7.8880	105.3597	0.00
08/10/2010	R203 On 03-February-11	8.50	Call	Bond Future	3636	4	3636	4	0.00
08/10/2010	R203 On 03-February-11	8.45	Call	Bond Future	3443	4	3443	4	0.00
08/10/2010	R203 On 03-February-11	8.55	Call	Bond Future	3834	4	3834	4	0.00
08/10/2010	R203 On 03-February-11	8.55	Put	Bond Future	510	0	510	0	0.00
08/10/2010	R203 On 03-February-11	8.45	Put	Bond Future	612	1	612	1	0.00
08/10/2010	R203 On 03-February-11	8.50	Put	Bond Future	558	1	558	1	0.00
08/10/2010	R203 On 05-May-11			Bond Future	7.97	102.8107	7.9740	102.8107	0.00
08/10/2010	R203 On 05-May-11	8.25	Call	Bond Future	2782	3	2782	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2010	R203 On 05-May-11	8.30	Call	Bond Future	2940	3	2940	3	0.00
08/10/2010	R203 On 05-May-11	8.20	Call	Bond Future	2629	3	2629	3	0.00
08/10/2010	R203 On 05-May-11	8.20	Put	Bond Future	1518	1	1518	1	0.00
08/10/2010	R203 On 05-May-11	8.30	Put	Bond Future	1342	1	1342	1	0.00
08/10/2010	R203 On 05-May-11	8.25	Put	Bond Future	1427	1	1427	1	0.00
08/10/2010	R204 On 04-November-10			Bond Future	7.89	103.8847	7.8910	103.8847	2,242.00
08/10/2010	R204 On 04-November-10	9.25	Call	Bond Future	7672	8	7672	8	0.00
08/10/2010	R204 On 04-November-10	9.30	Call	Bond Future	7940	8	7940	8	0.00
08/10/2010	R204 On 04-November-10	9.00	Call	Bond Future	6320	6	6320	6	0.00
08/10/2010	R204 On 04-November-10	9.20	Call	Bond Future	7404	8	7404	8	0.00
08/10/2010	R204 On 04-November-10	9.20	Put	Bond Future	1	0	1	0	0.00
08/10/2010	R204 On 04-November-10	9.00	Put	Bond Future	2	0	2	0	0.00
08/10/2010	R204 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R204 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R204 On 03-February-11			Bond Future	7.97	101.4366	7.9660	101.4366	0.00
08/10/2010	R204 On 03-February-11	8.50	Call	Bond Future	3743	4	3743	4	0.00
08/10/2010	R204 On 03-February-11	8.55	Call	Bond Future	3958	4	3958	4	0.00
08/10/2010	R204 On 03-February-11	8.45	Call	Bond Future	3533	4	3533	4	0.00
08/10/2010	R204 On 03-February-11	8.45	Put	Bond Future	788	1	788	1	0.00
08/10/2010	R204 On 03-February-11	8.55	Put	Bond Future	658	1	658	1	0.00
08/10/2010	R204 On 03-February-11	8.50	Put	Bond Future	720	1	720	1	0.00
08/10/2010	R204 On 05-May-11			Bond Future	8.05	102.9899	8.0460	102.9899	0.00
08/10/2010	R204 On 05-May-11	8.50	Call	Bond Future	3885	4	3885	4	0.00
08/10/2010	R204 On 05-May-11	8.45	Call	Bond Future	3699	4	3699	4	0.00
08/10/2010	R204 On 05-May-11	8.55	Call	Bond Future	4075	4	4075	4	0.00
08/10/2010	R204 On 05-May-11	8.55	Put	Bond Future	1300	1	1300	1	0.00
08/10/2010	R204 On 05-May-11	8.45	Put	Bond Future	1467	1	1467	1	0.00
08/10/2010	R204 On 05-May-11	8.50	Put	Bond Future	1381	1	1381	1	0.00
08/10/2010	R206 On 04-November-10			Bond Future	6.99	103.8421	6.9900	103.8421	0.00
08/10/2010	R206 On 04-November-10	8.50	Call	Bond Future	4174	4	4174	4	0.00
08/10/2010	R206 On 04-November-10	8.55	Call	Bond Future	4308	4	4308	4	0.00
08/10/2010	R206 On 04-November-10	8.45	Call	Bond Future	4039	4	4039	4	0.00
08/10/2010	R206 On 04-November-10	7.25	Call	Bond Future	830	1	830	1	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
08/10/2010	R206 On 04-November-10	6.75	Call	Bond Future	95	0	95	0	450.00
08/10/2010	R206 On 04-November-10	8.00	Call	Bond Future	2816	3	2816	3	0.00
08/10/2010	R206 On 04-November-10	8.00	Put	Bond Future	1	0	1	0	450.00
08/10/2010	R206 On 04-November-10	6.75	Put	Bond Future	779	1	779	1	0.00
08/10/2010	R206 On 04-November-10	7.25	Put	Bond Future	96	0	96	0	150.00
08/10/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R206 On 03-February-11			Bond Future	7.07	101.6612	7.0670	101.6612	0.00
08/10/2010	R206 On 03-February-11	8.00	Call	Bond Future	2506	3	2506	3	0.00
08/10/2010	R206 On 03-February-11	7.95	Call	Bond Future	2391	2	2391	2	0.00
08/10/2010	R206 On 03-February-11	8.05	Call	Bond Future	2621	3	2621	3	0.00
08/10/2010	R206 On 03-February-11	8.05	Put	Bond Future	78	0	78	0	0.00
08/10/2010	R206 On 03-February-11	7.95	Put	Bond Future	103	0	103	0	0.00
08/10/2010	R206 On 03-February-11	8.00	Put	Bond Future	91	0	91	0	0.00
08/10/2010	R206 On 05-May-11			Bond Future	7.17	103.2153	7.1650	103.2153	0.00
08/10/2010	R206 On 05-May-11	7.50	Call	Bond Future	1409	1	1409	1	0.00
08/10/2010	R206 On 05-May-11	7.55	Call	Bond Future	1489	2	1489	2	0.00
08/10/2010	R206 On 05-May-11	7.45	Call	Bond Future	1333	1	1333	1	0.00
08/10/2010	R206 On 05-May-11	7.45	Put	Bond Future	647	1	647	1	0.00
08/10/2010	R206 On 05-May-11	7.55	Put	Bond Future	564	1	564	1	0.00
08/10/2010	R206 On 05-May-11	7.50	Put	Bond Future	604	1	604	1	0.00
08/10/2010	R207 On 04-November-10			Bond Future	7.99	97.7561	7.9900	97.7561	800.00
08/10/2010	R207 On 04-November-10	9.25	Call	Bond Future	7449	8	7449	8	0.00
08/10/2010	R207 On 04-November-10	9.30	Call	Bond Future	7728	8	7728	8	0.00
08/10/2010	R207 On 04-November-10	9.40	Call	Bond Future	8284	9	8284	9	0.00
08/10/2010	R207 On 04-November-10	9.20	Call	Bond Future	7168	7	7168	7	0.00
08/10/2010	R207 On 04-November-10	9.20	Put	Bond Future	1	0	1	0	0.00
08/10/2010	R207 On 04-November-10	9.40	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R207 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R207 On 04-November-10	9.25	Put	Bond Future	1	0	1	0	0.00
08/10/2010	R207 On 03-February-11			Bond Future	8.06	95.6030	8.0600	95.6030	0.00
08/10/2010	R207 On 03-February-11	8.75	Call	Bond Future	4601	5	4601	5	0.00

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08/10/2010	R207 On 03-February-11	8.80	Call	Bond Future	4839	5	4839	5	0.00
08/10/2010	R207 On 03-February-11	8.70	Call	Bond Future	4367	5	4367	5	0.00
08/10/2010	R207 On 03-February-11	8.70	Put	Bond Future	577	1	577	1	0.00
08/10/2010	R207 On 03-February-11	8.80	Put	Bond Future	474	0	474	0	0.00
08/10/2010	R207 On 03-February-11	8.75	Put	Bond Future	523	0	523	0	0.00
08/10/2010	R207 On 05-May-11			Bond Future	8.14	97.0652	8.1360	97.0652	0.00
08/10/2010	R207 On 05-May-11	8.50	Call	Bond Future	3797	4	3797	4	0.00
08/10/2010	R207 On 05-May-11	8.45	Call	Bond Future	3609	4	3609	4	0.00
08/10/2010	R207 On 05-May-11	8.55	Call	Bond Future	3990	4	3990	4	0.00
08/10/2010	R207 On 05-May-11	8.55	Put	Bond Future	1575	2	1575	2	0.00
08/10/2010	R207 On 05-May-11	8.45	Put	Bond Future	1770	2	1770	2	0.00
08/10/2010	R207 On 05-May-11	8.50	Put	Bond Future	1670	2	1670	2	0.00
08/10/2010	R208 On 04-November-10			Bond Future	8.02	92.0939	8.0190	92.0939	6,325.00
08/10/2010	R208 On 04-November-10	9.25	Call	Bond Future	7633	8	7633	8	0.00
08/10/2010	R208 On 04-November-10	9.30	Call	Bond Future	7925	8	7925	8	0.00
08/10/2010	R208 On 04-November-10	9.20	Call	Bond Future	7340	8	7340	8	0.00
08/10/2010	R208 On 04-November-10	9.20	Put	Bond Future	1	0	1	0	0.00
08/10/2010	R208 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R208 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R208 On 03-February-11			Bond Future	8.09	93.4952	8.0850	93.4952	0.00
08/10/2010	R208 On 03-February-11	8.75	Call	Bond Future	4787	5	4787	5	0.00
08/10/2010	R208 On 03-February-11	8.70	Call	Bond Future	4545	5	4545	5	0.00
08/10/2010	R208 On 03-February-11	8.80	Call	Bond Future	5032	5	5032	5	0.00
08/10/2010	R208 On 03-February-11	8.80	Put	Bond Future	583	1	583	1	0.00
08/10/2010	R208 On 03-February-11	8.70	Put	Bond Future	701	1	701	1	0.00
08/10/2010	R208 On 03-February-11	8.75	Put	Bond Future	640	1	640	1	0.00
08/10/2010	R208 On 05-May-11			Bond Future	8.15	91.5264	8.1530	91.5264	0.00
08/10/2010	R208 On 05-May-11	8.50	Call	Bond Future	3878	4	3878	4	0.00
08/10/2010	R208 On 05-May-11	8.55	Call	Bond Future	4081	4	4081	4	0.00
08/10/2010	R208 On 05-May-11	8.45	Call	Bond Future	3680	4	3680	4	0.00
08/10/2010	R208 On 05-May-11	8.45	Put	Bond Future	1836	2	1836	2	0.00
08/10/2010	R208 On 05-May-11	8.55	Put	Bond Future	1627	2	1627	2	0.00
08/10/2010	R208 On 05-May-11	8.50	Put	Bond Future	1728	2	1728	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2010	R209 On 04-November-10			Bond Future	8.05	81.7683	8.0470	81.7683	23,873.00
08/10/2010	R209 On 04-November-10	9.00	Call	Bond Future	7983	8	7983	8	0.00
08/10/2010	R209 On 04-November-10	9.05	Call	Bond Future	8362	9	8362	9	0.00
08/10/2010	R209 On 04-November-10	8.95	Call	Bond Future	7601	8	7601	8	0.00
08/10/2010	R209 On 04-November-10	8.25	Call	Bond Future	2424	3	2424	3	54.00
08/10/2010	R209 On 04-November-10	9.25	Call	Bond Future	9853	10	9853	10	0.00
08/10/2010	R209 On 04-November-10	7.75	Call	Bond Future	344	0	344	0	162.00
08/10/2010	R209 On 04-November-10	8.50	Call	Bond Future	4156	5	4156	5	0.00
08/10/2010	R209 On 04-November-10	8.50	Put	Bond Future	201	0	201	0	54.00
08/10/2010	R209 On 04-November-10	8.25	Put	Bond Future	612	1	612	1	0.00
08/10/2010	R209 On 04-November-10	9.25	Put	Bond Future	3	0	3	0	162.00
08/10/2010	R209 On 04-November-10	7.75	Put	Bond Future	3116	3	3116	3	0.00
08/10/2010	R209 On 04-November-10	8.95	Put	Bond Future	17	0	17	0	0.00
08/10/2010	R209 On 04-November-10	9.05	Put	Bond Future	10	0	10	0	0.00
08/10/2010	R209 On 04-November-10	9.00	Put	Bond Future	13	0	13	0	0.00
08/10/2010	R209 On 03-February-11			Bond Future	8.09	83.0147	8.0890	83.0147	0.00
08/10/2010	R209 On 03-February-11	9.00	Call	Bond Future	8202	9	8202	9	0.00
08/10/2010	R209 On 03-February-11	9.05	Call	Bond Future	8530	9	8530	9	0.00
08/10/2010	R209 On 03-February-11	8.95	Call	Bond Future	7874	8	7874	8	0.00
08/10/2010	R209 On 03-February-11	8.95	Put	Bond Future	682	1	682	1	0.00
08/10/2010	R209 On 03-February-11	9.05	Put	Bond Future	570	1	570	1	0.00
08/10/2010	R209 On 03-February-11	9.00	Put	Bond Future	624	1	624	1	0.00
08/10/2010	R209 On 05-May-11			Bond Future	8.13	81.1325	8.1320	81.1325	0.00
08/10/2010	R209 On 05-May-11	8.50	Call	Bond Future	5591	6	5591	6	0.00
08/10/2010	R209 On 05-May-11	8.55	Call	Bond Future	5867	6	5867	6	0.00
08/10/2010	R209 On 05-May-11	8.45	Call	Bond Future	5319	6	5319	6	0.00
08/10/2010	R209 On 05-May-11	8.45	Put	Bond Future	2562	2	2562	2	0.00
08/10/2010	R209 On 05-May-11	8.55	Put	Bond Future	2274	2	2274	2	0.00
08/10/2010	R209 On 05-May-11	8.50	Put	Bond Future	2414	2	2414	2	0.00
08/10/2010	R209 On 04-August-11			Bond Future	8.17	82.4254	8.1710	82.4254	0.00
08/10/2010	R209 On 04-August-11	8.50	Call	Bond Future	6351	7	6351	7	0.00
08/10/2010	R209 On 04-August-11	8.55	Call	Bond Future	6632	7	6632	7	0.00
08/10/2010	R209 On 04-August-11	8.45	Call	Bond Future	6075	6	6075	6	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
08/10/2010	R209 On 04-August-11	10.10	Call	Bond Future	15487	16	15487	16	0.00
08/10/2010	R209 On 04-August-11	10.10	Put	Bond Future	971	1	971	1	0.00
08/10/2010	R209 On 04-August-11	8.45	Put	Bond Future	3669	4	3669	4	0.00
08/10/2010	R209 On 04-August-11	8.55	Put	Bond Future	3392	3	3392	3	0.00
08/10/2010	R209 On 04-August-11	8.50	Put	Bond Future	3526	3	3526	3	0.00
08/10/2010	R210 On 04-November-10			Bond Future	125.88	2.2997	125.8752	2.2997	0.00
08/10/2010	R210 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R210 On 04-November-10	3.15	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R210 On 04-November-10	3.05	Put	Bond Future	91946	92	91946	92	0.00
08/10/2010	R210 On 04-November-10	3.15	Put	Bond Future	90663	91	90663	91	0.00
08/10/2010	R210 On 04-November-10	3.10	Put	Bond Future	91302	91	91302	91	0.00
08/10/2010	R211 On 04-November-10			Bond Future	102.17	3.6140	102.1675	3.6140	0.00
08/10/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
08/10/2010	R211 On 04-November-10	2.80	Put	Bond Future	95339	95	95339	95	0.00
08/10/2010	R211 On 04-November-10	2.70	Put	Bond Future	95903	96	95903	96	0.00
08/10/2010	R211 On 04-November-10	2.75	Put	Bond Future	95621	96	95621	96	0.00
08/10/2010	R212 On 04-November-10			Bond Future	2.59	103.2655	2.5910	103.2655	1,080.00
08/10/2010	R212 On 04-November-10	3.00	Call	Bond Future	3908	5	3908	5	0.00
08/10/2010	R212 On 04-November-10	3.05	Call	Bond Future	4374	5	4374	5	0.00
08/10/2010	R212 On 04-November-10	2.95	Call	Bond Future	3440	4	3440	4	0.00
08/10/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
08/10/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
08/10/2010	TRT1 On 04-November-10			Index Future	339.08	339.7310	339.0820	339.7310	100.00
08/10/2010	TRT1 On 03-February-11			Index Future	344.09	344.7480	344.0900	344.7480	0.00
11/10/2010	AL7T On 04-November-10			Index Future	371.86	371.4470	371.8610	371.4470	38.00
11/10/2010	ALBI On 04-November-10			Index Future	342.93	342.5520	342.9270	342.5520	1,297.00
11/10/2010	ALBI On 03-February-11			Index Future	348.15	347.7730	348.1520	347.7730	0.00
11/10/2010	CRD1 On 04-November-10			Index Future	150.84	150.6520	150.8360	150.6520	2.00
11/10/2010	CRD1 On 03-February-11			Index Future	153.06	152.8770	153.0640	152.8770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	GOVI On 04-November-10			GOVI	343.49	343.1050	343.4870	343.1050	160.00
11/10/2010	GOVI On 04-November-10	329.00	Call	GOVI	144870	14	144870	14	0.00
11/10/2010	GOVI On 04-November-10	329.01	Call	GOVI	144770	14	144770	14	0.00
11/10/2010	GOVI On 04-November-10	328.99	Call	GOVI	144970	14	144970	14	0.00
11/10/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
11/10/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
11/10/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
11/10/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/10/2010	ILBI On 04-November-10			Index Future	397.76	398.2210	397.7600	398.2210	509.00
11/10/2010	ILBI On 03-February-11			Index Future	403.80	404.2650	403.7980	404.2650	0.00
11/10/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/10/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/10/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/10/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/10/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/10/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/10/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.04	93.9670	6.0400	93.9670	0.00
11/10/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.01	93.9990	6.0050	93.9990	2,500.00
11/10/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.94	94.0650	5.9430	94.0650	2,500.00
11/10/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.91	94.0870	5.9100	94.0870	0.00
11/10/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.89	94.0990	5.8890	94.0990	0.00
11/10/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.88	94.1010	5.8800	94.1010	5,500.00
11/10/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.95	94.0050	5.9520	94.0050	4,500.00
11/10/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.13	93.8020	6.1310	93.8020	6,200.00
11/10/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.31	93.6360	6.3060	93.6360	5,200.00
11/10/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.52	93.4240	6.5200	93.4240	0.00
11/10/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.77	93.1620	6.7730	93.1620	0.00
11/10/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.83	93.1090	6.8300	93.1090	2,500.00
11/10/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
11/10/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/10/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/10/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
11/10/2010	JN02 On 04-November-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
11/10/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/10/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
11/10/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/10/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/10/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/10/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
11/10/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
11/10/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	1	750000	1	0.00
11/10/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	1	500000	1	0.00
11/10/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/10/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/10/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
11/10/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
11/10/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
11/10/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
11/10/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
11/10/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
11/10/2010	OTH1 On 04-November-10			Index Future	339.55	339.1970	339.5450	339.1970	3.00
11/10/2010	OTH1 On 03-February-11			Index Future	344.72	344.3670	344.7180	344.3670	0.00
11/10/2010	R157 On 04-November-10			Bond Future	7.28	126.9679	7.2820	126.9679	4,806.00
11/10/2010	R157 On 04-November-10	8.50	Call	Bond Future	5492	5	5492	5	0.00
11/10/2010	R157 On 04-November-10	8.55	Call	Bond Future	5711	6	5711	6	0.00
11/10/2010	R157 On 04-November-10	8.45	Call	Bond Future	5273	5	5273	5	0.00
11/10/2010	R157 On 04-November-10	7.50	Call	Bond Future	1206	1	1206	1	500.00
11/10/2010	R157 On 04-November-10	8.45	Put	Bond Future	1	0	1	0	0.00
11/10/2010	R157 On 04-November-10	7.50	Put	Bond Future	200	0	200	0	0.00
11/10/2010	R157 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R157 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R157 On 03-February-11			Bond Future	7.37	128.9029	7.3660	128.9029	0.00
11/10/2010	R157 On 03-February-11	7.90	Call	Bond Future	2778	3	2778	3	0.00
11/10/2010	R157 On 03-February-11	7.95	Call	Bond Future	2947	3	2947	3	0.00
11/10/2010	R157 On 03-February-11	7.85	Call	Bond Future	2611	3	2611	3	0.00
11/10/2010	R157 On 03-February-11	7.85	Put	Bond Future	508	1	508	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	R157 On 03-February-11	7.95	Put	Bond Future	415	0	415	0	0.00
11/10/2010	R157 On 03-February-11	7.90	Put	Bond Future	460	0	460	0	0.00
11/10/2010	R157 On 05-May-11			Bond Future	7.45	124.0635	7.4530	124.0635	0.00
11/10/2010	R157 On 05-May-11	7.75	Call	Bond Future	2313	2	2313	2	0.00
11/10/2010	R157 On 05-May-11	7.80	Call	Bond Future	2445	2	2445	2	0.00
11/10/2010	R157 On 05-May-11	7.70	Call	Bond Future	2184	2	2184	2	0.00
11/10/2010	R157 On 05-May-11	7.65	Call	Bond Future	2059	2	2059	2	0.00
11/10/2010	R157 On 05-May-11	7.65	Put	Bond Future	1244	1	1244	1	0.00
11/10/2010	R157 On 05-May-11	7.70	Put	Bond Future	1164	1	1164	1	0.00
11/10/2010	R157 On 05-May-11	7.80	Put	Bond Future	1015	1	1015	1	0.00
11/10/2010	R157 On 05-May-11	7.75	Put	Bond Future	1088	1	1088	1	0.00
11/10/2010	R186 On 04-November-10			Bond Future	8.05	125.9195	8.0460	125.9195	17,532.00
11/10/2010	R186 On 04-November-10	9.25	Call	Bond Future	11582	12	11582	12	0.00
11/10/2010	R186 On 04-November-10	9.30	Call	Bond Future	12027	12	12027	12	0.00
11/10/2010	R186 On 04-November-10	9.20	Call	Bond Future	11135	11	11135	11	0.00
11/10/2010	R186 On 04-November-10	8.75	Call	Bond Future	7027	7	7027	7	7,900.00
11/10/2010	R186 On 04-November-10	9.20	Put	Bond Future	2	0	2	0	0.00
11/10/2010	R186 On 04-November-10	8.75	Put	Bond Future	50	0	50	0	0.00
11/10/2010	R186 On 04-November-10	9.30	Put	Bond Future	1	0	1	0	0.00
11/10/2010	R186 On 04-November-10	9.25	Put	Bond Future	1	0	1	0	0.00
11/10/2010	R186 On 03-February-11			Bond Future	8.10	122.5448	8.1020	122.5448	0.00
11/10/2010	R186 On 03-February-11	9.00	Call	Bond Future	9278	9	9278	9	0.00
11/10/2010	R186 On 03-February-11	9.05	Call	Bond Future	9676	10	9676	10	0.00
11/10/2010	R186 On 03-February-11	8.95	Call	Bond Future	8882	9	8882	9	0.00
11/10/2010	R186 On 03-February-11	7.75	Call	Bond Future	1494	2	1494	2	3,000.00
11/10/2010	R186 On 03-February-11	8.95	Put	Bond Future	678	1	678	1	0.00
11/10/2010	R186 On 03-February-11	7.75	Put	Bond Future	5156	5	5156	5	0.00
11/10/2010	R186 On 03-February-11	9.05	Put	Bond Future	559	1	559	1	0.00
11/10/2010	R186 On 03-February-11	9.00	Put	Bond Future	616	1	616	1	0.00
11/10/2010	R186 On 05-May-11			Bond Future	8.16	124.4112	8.1600	124.4112	0.00
11/10/2010	R186 On 05-May-11	8.75	Call	Bond Future	7873	8	7873	8	0.00
11/10/2010	R186 On 05-May-11	8.70	Call	Bond Future	7537	8	7537	8	0.00
11/10/2010	R186 On 05-May-11	8.80	Call	Bond Future	8213	8	8213	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	R186 On 05-May-11	8.80	Put	Bond Future	2044	2	2044	2	0.00
11/10/2010	R186 On 05-May-11	8.70	Put	Bond Future	2301	2	2301	2	0.00
11/10/2010	R186 On 05-May-11	8.75	Put	Bond Future	2169	2	2169	2	0.00
11/10/2010	R189 On 04-November-10			Bond Future	209.67	6.6404	209.6663	6.6404	0.00
11/10/2010	R189 On 04-November-10	1.75	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R189 On 04-November-10	1.70	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R189 On 04-November-10	1.80	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R189 On 04-November-10	1.80	Put	Bond Future	104410	104	104410	104	0.00
11/10/2010	R189 On 04-November-10	1.70	Put	Bond Future	104658	105	104658	105	0.00
11/10/2010	R189 On 04-November-10	1.75	Put	Bond Future	104534	105	104534	105	0.00
11/10/2010	R197 On 04-November-10			Bond Future	230.25	4.5707	230.2459	4.5707	0.00
11/10/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R197 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R197 On 04-November-10	3.00	Put	Bond Future	124633	125	124633	125	0.00
11/10/2010	R197 On 04-November-10	3.10	Put	Bond Future	123397	123	123397	123	0.00
11/10/2010	R197 On 04-November-10	3.05	Put	Bond Future	124013	124	124013	124	0.00
11/10/2010	R201 On 04-November-10			Bond Future	7.13	108.9350	7.1300	108.9350	1,262.00
11/10/2010	R201 On 04-November-10	8.50	Call	Bond Future	4840	5	4840	5	0.00
11/10/2010	R201 On 04-November-10	8.55	Call	Bond Future	5011	5	5011	5	0.00
11/10/2010	R201 On 04-November-10	8.45	Call	Bond Future	4668	5	4668	5	0.00
11/10/2010	R201 On 04-November-10	7.25	Call	Bond Future	696	1	696	1	140.00
11/10/2010	R201 On 04-November-10	8.00	Call	Bond Future	3108	3	3108	3	0.00
11/10/2010	R201 On 04-November-10	6.75	Call	Bond Future	49	0	49	0	420.00
11/10/2010	R201 On 04-November-10	7.50	Call	Bond Future	1403	1	1403	1	0.00
11/10/2010	R201 On 04-November-10	7.50	Put	Bond Future	68	0	68	0	140.00
11/10/2010	R201 On 04-November-10	7.25	Put	Bond Future	261	0	261	0	0.00
11/10/2010	R201 On 04-November-10	8.00	Put	Bond Future	2	0	2	0	420.00
11/10/2010	R201 On 04-November-10	6.75	Put	Bond Future	1442	2	1442	2	0.00
11/10/2010	R201 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R201 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R201 On 03-February-11			Bond Future	7.20	106.1825	7.2040	106.1825	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	R201 On 03-February-11	8.00	Call	Bond Future	2876	3	2876	3	0.00
11/10/2010	R201 On 03-February-11	7.95	Call	Bond Future	2733	3	2733	3	0.00
11/10/2010	R201 On 03-February-11	8.05	Call	Bond Future	3022	3	3022	3	0.00
11/10/2010	R201 On 03-February-11	8.05	Put	Bond Future	170	0	170	0	0.00
11/10/2010	R201 On 03-February-11	7.95	Put	Bond Future	213	0	213	0	0.00
11/10/2010	R201 On 03-February-11	8.00	Put	Bond Future	190	0	190	0	0.00
11/10/2010	R201 On 05-May-11			Bond Future	7.29	107.8067	7.2880	107.8067	0.00
11/10/2010	R201 On 05-May-11	7.75	Call	Bond Future	2137	2	2137	2	0.00
11/10/2010	R201 On 05-May-11	7.80	Call	Bond Future	2250	2	2250	2	0.00
11/10/2010	R201 On 05-May-11	7.70	Call	Bond Future	2026	2	2026	2	0.00
11/10/2010	R201 On 05-May-11	7.70	Put	Bond Future	710	1	710	1	0.00
11/10/2010	R201 On 05-May-11	7.80	Put	Bond Future	618	1	618	1	0.00
11/10/2010	R201 On 05-May-11	7.75	Put	Bond Future	663	1	663	1	0.00
11/10/2010	R202 On 04-November-10			Bond Future	168.60	3.4347	168.6025	3.4347	0.00
11/10/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R202 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R202 On 04-November-10	3.00	Put	Bond Future	105480	105	105480	105	0.00
11/10/2010	R202 On 04-November-10	3.10	Put	Bond Future	103764	104	103764	104	0.00
11/10/2010	R202 On 04-November-10	3.05	Put	Bond Future	104617	105	104617	105	0.00
11/10/2010	R203 On 04-November-10			Bond Future	7.78	103.5686	7.7830	103.5686	1,918.00
11/10/2010	R203 On 04-November-10	9.25	Call	Bond Future	7437	7	7437	7	0.00
11/10/2010	R203 On 04-November-10	9.30	Call	Bond Future	7678	8	7678	8	0.00
11/10/2010	R203 On 04-November-10	9.20	Call	Bond Future	7195	7	7195	7	0.00
11/10/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R203 On 03-February-11			Bond Future	7.87	105.1492	7.8660	105.1492	0.00
11/10/2010	R203 On 03-February-11	8.50	Call	Bond Future	3709	4	3709	4	0.00
11/10/2010	R203 On 03-February-11	8.55	Call	Bond Future	3908	4	3908	4	0.00
11/10/2010	R203 On 03-February-11	8.45	Call	Bond Future	3513	3	3513	3	0.00
11/10/2010	R203 On 03-February-11	8.45	Put	Bond Future	569	1	569	1	0.00
11/10/2010	R203 On 03-February-11	8.55	Put	Bond Future	471	1	471	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	R203 On 03-February-11	8.50	Put	Bond Future	518	1	518	1	0.00
11/10/2010	R203 On 05-May-11			Bond Future	7.95	102.5926	7.9510	102.5926	0.00
11/10/2010	R203 On 05-May-11	8.25	Call	Bond Future	2839	3	2839	3	0.00
11/10/2010	R203 On 05-May-11	8.20	Call	Bond Future	2683	3	2683	3	0.00
11/10/2010	R203 On 05-May-11	8.30	Call	Bond Future	2999	3	2999	3	0.00
11/10/2010	R203 On 05-May-11	8.30	Put	Bond Future	1287	1	1287	1	0.00
11/10/2010	R203 On 05-May-11	8.20	Put	Bond Future	1458	2	1458	2	0.00
11/10/2010	R203 On 05-May-11	8.25	Put	Bond Future	1370	1	1370	1	0.00
11/10/2010	R204 On 04-November-10			Bond Future	7.88	103.7124	7.8810	103.7124	2,242.00
11/10/2010	R204 On 04-November-10	9.25	Call	Bond Future	7732	8	7732	8	0.00
11/10/2010	R204 On 04-November-10	9.30	Call	Bond Future	7999	8	7999	8	0.00
11/10/2010	R204 On 04-November-10	9.20	Call	Bond Future	7463	7	7463	7	0.00
11/10/2010	R204 On 04-November-10	9.00	Call	Bond Future	6378	6	6378	6	0.00
11/10/2010	R204 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R204 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R204 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R204 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R204 On 03-February-11			Bond Future	7.96	101.2575	7.9550	101.2575	0.00
11/10/2010	R204 On 03-February-11	8.50	Call	Bond Future	3772	4	3772	4	0.00
11/10/2010	R204 On 03-February-11	8.45	Call	Bond Future	3560	4	3560	4	0.00
11/10/2010	R204 On 03-February-11	8.55	Call	Bond Future	3988	4	3988	4	0.00
11/10/2010	R204 On 03-February-11	8.55	Put	Bond Future	624	1	624	1	0.00
11/10/2010	R204 On 03-February-11	8.45	Put	Bond Future	752	1	752	1	0.00
11/10/2010	R204 On 03-February-11	8.50	Put	Bond Future	686	1	686	1	0.00
11/10/2010	R204 On 05-May-11			Bond Future	8.03	102.8047	8.0340	102.8047	0.00
11/10/2010	R204 On 05-May-11	8.50	Call	Bond Future	3915	4	3915	4	0.00
11/10/2010	R204 On 05-May-11	8.55	Call	Bond Future	4106	4	4106	4	0.00
11/10/2010	R204 On 05-May-11	8.45	Call	Bond Future	3727	4	3727	4	0.00
11/10/2010	R204 On 05-May-11	8.45	Put	Bond Future	1427	1	1427	1	0.00
11/10/2010	R204 On 05-May-11	8.55	Put	Bond Future	1263	1	1263	1	0.00
11/10/2010	R204 On 05-May-11	8.50	Put	Bond Future	1343	1	1343	1	0.00
11/10/2010	R206 On 04-November-10			Bond Future	6.97	103.8024	6.9690	103.8024	0.00
11/10/2010	R206 On 04-November-10	8.50	Call	Bond Future	4233	4	4233	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	R206 On 04-November-10	8.55	Call	Bond Future	4368	4	4368	4	0.00
11/10/2010	R206 On 04-November-10	8.45	Call	Bond Future	4099	4	4099	4	0.00
11/10/2010	R206 On 04-November-10	7.25	Call	Bond Future	866	1	866	1	150.00
11/10/2010	R206 On 04-November-10	8.00	Call	Bond Future	2875	3	2875	3	0.00
11/10/2010	R206 On 04-November-10	6.75	Call	Bond Future	94	0	94	0	450.00
11/10/2010	R206 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	450.00
11/10/2010	R206 On 04-November-10	6.75	Put	Bond Future	718	1	718	1	0.00
11/10/2010	R206 On 04-November-10	7.25	Put	Bond Future	72	0	72	0	150.00
11/10/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R206 On 03-February-11			Bond Future	7.04	101.6192	7.0440	101.6192	0.00
11/10/2010	R206 On 03-February-11	8.00	Call	Bond Future	2557	3	2557	3	0.00
11/10/2010	R206 On 03-February-11	8.05	Call	Bond Future	2673	3	2673	3	0.00
11/10/2010	R206 On 03-February-11	7.95	Call	Bond Future	2440	2	2440	2	0.00
11/10/2010	R206 On 03-February-11	7.95	Put	Bond Future	92	0	92	0	0.00
11/10/2010	R206 On 03-February-11	8.05	Put	Bond Future	70	0	70	0	0.00
11/10/2010	R206 On 03-February-11	8.00	Put	Bond Future	81	0	81	0	0.00
11/10/2010	R206 On 05-May-11			Bond Future	7.14	103.1718	7.1390	103.1718	0.00
11/10/2010	R206 On 05-May-11	7.50	Call	Bond Future	1443	1	1443	1	0.00
11/10/2010	R206 On 05-May-11	7.45	Call	Bond Future	1365	1	1365	1	0.00
11/10/2010	R206 On 05-May-11	7.55	Call	Bond Future	1524	1	1524	1	0.00
11/10/2010	R206 On 05-May-11	7.55	Put	Bond Future	536	1	536	1	0.00
11/10/2010	R206 On 05-May-11	7.45	Put	Bond Future	617	1	617	1	0.00
11/10/2010	R206 On 05-May-11	7.50	Put	Bond Future	575	1	575	1	0.00
11/10/2010	R207 On 04-November-10			Bond Future	7.98	97.5379	7.9790	97.5379	800.00
11/10/2010	R207 On 04-November-10	9.25	Call	Bond Future	7517	7	7517	7	0.00
11/10/2010	R207 On 04-November-10	9.30	Call	Bond Future	7797	8	7797	8	0.00
11/10/2010	R207 On 04-November-10	9.20	Call	Bond Future	7236	7	7236	7	0.00
11/10/2010	R207 On 04-November-10	9.40	Call	Bond Future	8353	8	8353	8	0.00
11/10/2010	R207 On 04-November-10	9.40	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R207 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R207 On 04-November-10	9.30	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
11/10/2010	R207 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R207 On 03-February-11			Bond Future	8.05	95.3839	8.0480	95.3839	0.00
11/10/2010	R207 On 03-February-11	8.75	Call	Bond Future	4644	5	4644	5	0.00
11/10/2010	R207 On 03-February-11	8.70	Call	Bond Future	4407	4	4407	4	0.00
11/10/2010	R207 On 03-February-11	8.80	Call	Bond Future	4883	5	4883	5	0.00
11/10/2010	R207 On 03-February-11	8.80	Put	Bond Future	445	0	445	0	0.00
11/10/2010	R207 On 03-February-11	8.70	Put	Bond Future	544	1	544	1	0.00
11/10/2010	R207 On 03-February-11	8.75	Put	Bond Future	493	1	493	1	0.00
11/10/2010	R207 On 05-May-11			Bond Future	8.12	96.8455	8.1240	96.8455	0.00
11/10/2010	R207 On 05-May-11	8.50	Call	Bond Future	3825	4	3825	4	0.00
11/10/2010	R207 On 05-May-11	8.55	Call	Bond Future	4019	4	4019	4	0.00
11/10/2010	R207 On 05-May-11	8.45	Call	Bond Future	3635	4	3635	4	0.00
11/10/2010	R207 On 05-May-11	8.45	Put	Bond Future	1725	2	1725	2	0.00
11/10/2010	R207 On 05-May-11	8.55	Put	Bond Future	1533	2	1533	2	0.00
11/10/2010	R207 On 05-May-11	8.50	Put	Bond Future	1627	2	1627	2	0.00
11/10/2010	R208 On 04-November-10			Bond Future	8.01	91.8968	8.0080	91.8968	6,325.00
11/10/2010	R208 On 04-November-10	9.25	Call	Bond Future	7705	8	7705	8	0.00
11/10/2010	R208 On 04-November-10	9.20	Call	Bond Future	7412	7	7412	7	0.00
11/10/2010	R208 On 04-November-10	9.30	Call	Bond Future	7997	8	7997	8	0.00
11/10/2010	R208 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R208 On 04-November-10	9.20	Put	Bond Future	1	0	1	0	0.00
11/10/2010	R208 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R208 On 03-February-11			Bond Future	8.07	93.2957	8.0740	93.2957	0.00
11/10/2010	R208 On 03-February-11	8.75	Call	Bond Future	4824	5	4824	5	0.00
11/10/2010	R208 On 03-February-11	8.80	Call	Bond Future	5071	5	5071	5	0.00
11/10/2010	R208 On 03-February-11	8.70	Call	Bond Future	4580	5	4580	5	0.00
11/10/2010	R208 On 03-February-11	8.70	Put	Bond Future	666	1	666	1	0.00
11/10/2010	R208 On 03-February-11	8.80	Put	Bond Future	552	1	552	1	0.00
11/10/2010	R208 On 03-February-11	8.75	Put	Bond Future	606	1	606	1	0.00
11/10/2010	R208 On 05-May-11			Bond Future	8.14	91.3248	8.1410	91.3248	0.00
11/10/2010	R208 On 05-May-11	8.50	Call	Bond Future	3908	4	3908	4	0.00
11/10/2010	R208 On 05-May-11	8.45	Call	Bond Future	3708	4	3708	4	0.00
11/10/2010	R208 On 05-May-11	8.55	Call	Bond Future	4113	4	4113	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	R208 On 05-May-11	8.55	Put	Bond Future	1583	2	1583	2	0.00
11/10/2010	R208 On 05-May-11	8.45	Put	Bond Future	1788	2	1788	2	0.00
11/10/2010	R208 On 05-May-11	8.50	Put	Bond Future	1683	2	1683	2	0.00
11/10/2010	R209 On 04-November-10			Bond Future	8.04	81.3578	8.0420	81.3578	23,873.00
11/10/2010	R209 On 04-November-10	9.00	Call	Bond Future	8023	8	8023	8	0.00
11/10/2010	R209 On 04-November-10	9.05	Call	Bond Future	8403	8	8403	8	0.00
11/10/2010	R209 On 04-November-10	8.95	Call	Bond Future	7640	8	7640	8	0.00
11/10/2010	R209 On 04-November-10	8.50	Call	Bond Future	4159	4	4159	4	0.00
11/10/2010	R209 On 04-November-10	8.25	Call	Bond Future	2392	2	2392	2	54.00
11/10/2010	R209 On 04-November-10	9.25	Call	Bond Future	9897	10	9897	10	0.00
11/10/2010	R209 On 04-November-10	7.75	Call	Bond Future	303	0	303	0	162.00
11/10/2010	R209 On 04-November-10	9.25	Put	Bond Future	1	0	1	0	162.00
11/10/2010	R209 On 04-November-10	7.75	Put	Bond Future	3029	3	3029	3	0.00
11/10/2010	R209 On 04-November-10	8.50	Put	Bond Future	159	0	159	0	54.00
11/10/2010	R209 On 04-November-10	8.25	Put	Bond Future	535	1	535	1	0.00
11/10/2010	R209 On 04-November-10	8.95	Put	Bond Future	11	0	11	0	0.00
11/10/2010	R209 On 04-November-10	9.05	Put	Bond Future	5	0	5	0	0.00
11/10/2010	R209 On 04-November-10	9.00	Put	Bond Future	8	0	8	0	0.00
11/10/2010	R209 On 03-February-11			Bond Future	8.08	82.5990	8.0840	82.5990	0.00
11/10/2010	R209 On 03-February-11	9.00	Call	Bond Future	8217	8	8217	8	0.00
11/10/2010	R209 On 03-February-11	9.05	Call	Bond Future	8547	9	8547	9	0.00
11/10/2010	R209 On 03-February-11	8.95	Call	Bond Future	7887	8	7887	8	0.00
11/10/2010	R209 On 03-February-11	8.95	Put	Bond Future	650	1	650	1	0.00
11/10/2010	R209 On 03-February-11	9.05	Put	Bond Future	542	1	542	1	0.00
11/10/2010	R209 On 03-February-11	9.00	Put	Bond Future	594	1	594	1	0.00
11/10/2010	R209 On 05-May-11			Bond Future	8.13	80.7118	8.1260	80.7118	0.00
11/10/2010	R209 On 05-May-11	8.50	Call	Bond Future	5600	6	5600	6	0.00
11/10/2010	R209 On 05-May-11	8.55	Call	Bond Future	5878	6	5878	6	0.00
11/10/2010	R209 On 05-May-11	8.45	Call	Bond Future	5327	5	5327	5	0.00
11/10/2010	R209 On 05-May-11	8.45	Put	Bond Future	2516	3	2516	3	0.00
11/10/2010	R209 On 05-May-11	8.55	Put	Bond Future	2232	2	2232	2	0.00
11/10/2010	R209 On 05-May-11	8.50	Put	Bond Future	2370	2	2370	2	0.00
11/10/2010	R209 On 04-August-11			Bond Future	8.17	81.9995	8.1660	81.9995	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2010	R209 On 04-August-11	8.50	Call	Bond Future	6355	6	6355	6	0.00
11/10/2010	R209 On 04-August-11	8.55	Call	Bond Future	6637	7	6637	7	0.00
11/10/2010	R209 On 04-August-11	8.45	Call	Bond Future	6078	6	6078	6	0.00
11/10/2010	R209 On 04-August-11	10.10	Call	Bond Future	15511	15	15511	15	0.00
11/10/2010	R209 On 04-August-11	10.10	Put	Bond Future	950	1	950	1	0.00
11/10/2010	R209 On 04-August-11	8.45	Put	Bond Future	3628	4	3628	4	0.00
11/10/2010	R209 On 04-August-11	8.55	Put	Bond Future	3352	3	3352	3	0.00
11/10/2010	R209 On 04-August-11	8.50	Put	Bond Future	3486	4	3486	4	0.00
11/10/2010	R210 On 04-November-10			Bond Future	124.84	2.2995	124.8402	2.2995	0.00
11/10/2010	R210 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R210 On 04-November-10	3.15	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R210 On 04-November-10	3.15	Put	Bond Future	90646	91	90646	91	0.00
11/10/2010	R210 On 04-November-10	3.05	Put	Bond Future	91929	92	91929	92	0.00
11/10/2010	R210 On 04-November-10	3.10	Put	Bond Future	91285	91	91285	91	0.00
11/10/2010	R211 On 04-November-10			Bond Future	102.18	3.6415	102.1781	3.6415	0.00
11/10/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
11/10/2010	R211 On 04-November-10	2.70	Put	Bond Future	95904	96	95904	96	0.00
11/10/2010	R211 On 04-November-10	2.80	Put	Bond Future	95340	95	95340	95	0.00
11/10/2010	R211 On 04-November-10	2.75	Put	Bond Future	95621	96	95621	96	0.00
11/10/2010	R212 On 04-November-10			Bond Future	2.57	102.2927	2.5700	102.2927	1,080.00
11/10/2010	R212 On 04-November-10	3.00	Call	Bond Future	4114	4	4114	4	0.00
11/10/2010	R212 On 04-November-10	3.05	Call	Bond Future	4580	4	4580	4	0.00
11/10/2010	R212 On 04-November-10	2.95	Call	Bond Future	3645	3	3645	3	0.00
11/10/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
11/10/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
11/10/2010	TRT1 On 04-November-10			Index Future	339.49	339.0820	339.4910	339.0820	100.00
11/10/2010	TRT1 On 03-February-11			Index Future	344.51	344.0900	344.5060	344.0900	0.00