



Derivatives Monthly Statistics Report

For November 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	AL7T On 04-November-10			Index Future	375.30	374.9030	375.3020	374.9030	8.00
01/11/2010	AL7T On 03-February-11			Index Future	380.94	380.5380	380.9430	380.5380	17.00
01/11/2010	ALBI On 04-November-10			Index Future	345.21	344.9490	345.2060	344.9490	1,058.00
01/11/2010	ALBI On 03-February-11			Index Future	350.40	350.1330	350.3950	350.1330	284.00
01/11/2010	ALBI On 05-May-11			Index Future	355.62	355.3780	355.6160	355.3780	0.00
01/11/2010	CRD1 On 04-November-10			Index Future	152.14	151.9530	152.1370	151.9530	0.00
01/11/2010	CRD1 On 03-February-11			Index Future	154.39	154.2050	154.3920	154.2050	2.00
01/11/2010	CRD1 On 05-May-11			Index Future	156.65	156.4570	156.6470	156.4570	0.00
01/11/2010	GOVI On 04-November-10			GOVI	345.89	345.6160	345.8940	345.6160	82.00
01/11/2010	GOVI On 04-November-10	329.00	Call	GOVI	168940	17	168940	17	0.00
01/11/2010	GOVI On 04-November-10	328.99	Call	GOVI	169040	17	169040	17	0.00
01/11/2010	GOVI On 04-November-10	329.01	Call	GOVI	168840	17	168840	17	0.00
01/11/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 03-February-11			GOVI	351.09	350.8110	351.0920	350.8110	94.00
01/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	80920	8	80920	8	0.00
01/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	81020	8	81020	8	0.00
01/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	80820	8	80820	8	0.00
01/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 05-May-11			GOVI	356.32	356.0660	356.3240	356.0660	0.00

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01/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	73240	7	73240	7	0.00
01/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	73140	7	73140	7	0.00
01/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	73340	7	73340	7	0.00
01/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
01/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
01/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/11/2010	IGOV On 03-February-11			Index Future	146.96	145.0000	146.9570	145.0000	0.00
01/11/2010	IGOV On 05-May-11			Index Future	149.15	145.0000	149.1470	145.0000	0.00
01/11/2010	IGOV On 04-August-11			Index Future	151.42	145.0000	151.4230	145.0000	0.00
01/11/2010	ILBI On 04-November-10			Index Future	391.99	391.9840	391.9930	391.9840	17.00
01/11/2010	ILBI On 03-February-11			Index Future	397.95	398.0470	397.9530	398.0470	494.00
01/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.83	94.1300	5.8250	94.1300	2,500.00
01/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.72	94.2800	5.7160	94.2800	2,500.00
01/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.64	94.3600	5.6430	94.3600	0.00
01/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.57	94.4200	5.5690	94.4200	0.00
01/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.54	94.4500	5.5410	94.4500	5,500.00
01/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.54	94.4500	5.5410	94.4500	0.00
01/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.56	94.4400	5.5630	94.4400	4,500.00
01/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.70	94.3100	5.6960	94.3100	13,700.00
01/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.87	94.1400	5.8670	94.1400	5,200.00
01/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.08	93.9300	6.0780	93.9300	0.00
01/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.32	93.6900	6.3220	93.6900	0.00
01/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.46	93.4800	6.4550	93.4800	40,000.00
01/11/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/11/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/11/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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01/11/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/11/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/11/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/11/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/11/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/11/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/11/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/11/2010	OTH1 On 04-November-10			Index Future	341.13	340.9780	341.1280	340.9780	0.00
01/11/2010	OTH1 On 03-February-11			Index Future	346.26	346.1030	346.2550	346.1030	3.00
01/11/2010	OTH1 On 05-May-11			Index Future	351.42	351.2870	351.4150	351.2870	0.00
01/11/2010	R157 On 04-November-10			Bond Future	7.01	128.1572	7.0130	128.1572	3,626.00
01/11/2010	R157 On 04-November-10	8.50	Call	Bond Future	6748	7	6748	7	0.00
01/11/2010	R157 On 04-November-10	8.55	Call	Bond Future	6967	7	6967	7	0.00
01/11/2010	R157 On 04-November-10	8.45	Call	Bond Future	6529	6	6529	6	0.00
01/11/2010	R157 On 04-November-10	7.50	Call	Bond Future	2262	2	2262	2	500.00
01/11/2010	R157 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R157 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R157 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R157 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R157 On 03-February-11			Bond Future	7.08	130.0821	7.0840	130.0821	3,694.00
01/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3681	4	3681	4	0.00
01/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3487	3	3487	3	0.00
01/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3877	4	3877	4	0.00
01/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	98	0	98	0	0.00
01/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	137	0	137	0	0.00
01/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	116	0	116	0	0.00
01/11/2010	R157 On 05-May-11			Bond Future	7.16	125.2155	7.1610	125.2155	0.00
01/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2914	3	2914	3	0.00
01/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3074	3	3074	3	0.00
01/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2757	3	2757	3	0.00
01/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2604	3	2604	3	0.00
01/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	569	1	569	1	0.00
01/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	517	1	517	1	0.00

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01/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	424	0	424	0	0.00
01/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	469	1	469	1	0.00
01/11/2010	R157 On 04-August-11			Bond Future	7.24	127.1548	7.2350	127.1548	0.00
01/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2240	2	2240	2	0.00
01/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2361	2	2361	2	0.00
01/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2122	2	2122	2	0.00
01/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1274	1	1274	1	0.00
01/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1122	1	1122	1	0.00
01/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1196	1	1196	1	0.00
01/11/2010	R186 On 04-November-10			Bond Future	8.04	126.0955	8.0430	126.0955	17,511.00
01/11/2010	R186 On 04-November-10	9.25	Call	Bond Future	11612	12	11612	12	0.00
01/11/2010	R186 On 04-November-10	9.30	Call	Bond Future	12057	12	12057	12	0.00
01/11/2010	R186 On 04-November-10	9.20	Call	Bond Future	11164	11	11164	11	0.00
01/11/2010	R186 On 04-November-10	8.75	Call	Bond Future	7008	7	7008	7	7,900.00
01/11/2010	R186 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R186 On 04-November-10	8.75	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R186 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R186 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R186 On 03-February-11			Bond Future	8.10	122.6975	8.1010	122.6975	20,231.00
01/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	9023	9	9023	9	0.00
01/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	9434	10	9434	10	0.00
01/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1256	1	1256	1	3,000.00
01/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	8616	9	8616	9	0.00
01/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	402	0	402	0	0.00
01/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4908	5	4908	5	0.00
01/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	307	0	307	0	0.00
01/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	351	0	351	0	0.00
01/11/2010	R186 On 05-May-11			Bond Future	8.16	124.5414	8.1640	124.5414	0.00
01/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	7213	7	7213	7	0.00
01/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	7558	8	7558	8	0.00
01/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	6875	7	6875	7	0.00
01/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2919	3	2919	3	5,500.00
01/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1679	2	1679	2	0.00

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01/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4577	5	4577	5	0.00
01/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1429	1	1429	1	0.00
01/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1549	2	1549	2	0.00
01/11/2010	R186 On 04-August-11			Bond Future	8.23	121.1738	8.2250	121.1738	0.00
01/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	4737	5	4737	5	0.00
01/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4490	5	4490	5	0.00
01/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	4991	5	4991	5	0.00
01/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	4256	4	4256	4	0.00
01/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4736	5	4736	5	0.00
01/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4491	4	4491	4	0.00
01/11/2010	R189 On 04-November-10			Bond Future	209.71	209.7281	209.7087	209.7281	0.00
01/11/2010	R189 On 04-November-10	1.75	Call	Bond Future	207959	208	207959	208	0.00
01/11/2010	R189 On 04-November-10	1.70	Call	Bond Future	208009	208	208009	208	0.00
01/11/2010	R189 On 04-November-10	1.80	Call	Bond Future	207909	208	207909	208	0.00
01/11/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R197 On 04-November-10			Bond Future	226.88	226.8896	226.8765	226.8896	0.00
01/11/2010	R197 On 04-November-10	3.05	Call	Bond Future	223826	224	223826	224	0.00
01/11/2010	R197 On 04-November-10	3.10	Call	Bond Future	223776	224	223776	224	0.00
01/11/2010	R197 On 04-November-10	3.00	Call	Bond Future	223876	224	223876	224	0.00
01/11/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 04-November-10			Bond Future	6.81	110.0975	6.8130	110.0975	1,169.00
01/11/2010	R201 On 04-November-10	8.50	Call	Bond Future	6000	6	6000	6	0.00
01/11/2010	R201 On 04-November-10	8.55	Call	Bond Future	6172	6	6172	6	0.00
01/11/2010	R201 On 04-November-10	8.45	Call	Bond Future	5828	6	5828	6	0.00
01/11/2010	R201 On 04-November-10	7.25	Call	Bond Future	1596	1	1596	1	140.00
01/11/2010	R201 On 04-November-10	8.00	Call	Bond Future	4266	4	4266	4	0.00
01/11/2010	R201 On 04-November-10	6.75	Call	Bond Future	44	0	44	0	420.00
01/11/2010	R201 On 04-November-10	7.50	Call	Bond Future	2495	2	2495	2	0.00
01/11/2010	R201 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	140.00

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01/11/2010	R201 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	420.00
01/11/2010	R201 On 04-November-10	6.75	Put	Bond Future	276	0	276	0	0.00
01/11/2010	R201 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R201 On 03-February-11			Bond Future	6.87	107.3406	6.8690	107.3406	319.00
01/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3861	4	3861	4	0.00
01/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4023	4	4023	4	0.00
01/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3699	4	3699	4	0.00
01/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	23	0	23	0	0.00
01/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	15	0	15	0	0.00
01/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	19	0	19	0	0.00
01/11/2010	R201 On 05-May-11			Bond Future	6.94	108.9487	6.9390	108.9487	0.00
01/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2817	3	2817	3	0.00
01/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2683	3	2683	3	0.00
01/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2952	3	2952	3	0.00
01/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	190	0	190	0	0.00
01/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	237	0	237	0	0.00
01/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	213	0	213	0	0.00
01/11/2010	R201 On 04-August-11			Bond Future	7.01	106.2203	7.0060	106.2203	0.00
01/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1601	2	1601	2	0.00
01/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1708	2	1708	2	0.00
01/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1511	1	1511	1	0.00
01/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	922	1	922	1	0.00
01/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	817	1	817	1	0.00
01/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	861	1	861	1	0.00
01/11/2010	R202 On 04-November-10			Bond Future	0.57	163.5378	0.5740	163.5378	0.00
01/11/2010	R202 On 04-November-10	3.05	Call	Bond Future	55486	55	55486	55	0.00
01/11/2010	R202 On 04-November-10	3.10	Call	Bond Future	56340	56	56340	56	0.00
01/11/2010	R202 On 04-November-10	3.00	Call	Bond Future	54623	55	54623	55	0.00
01/11/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00

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01/11/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R202 On 05-May-11			Bond Future	0.45	165.9094	0.4470	165.9094	6,500.00
01/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	39221	39	39221	39	0.00
01/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	38183	38	38183	38	0.00
01/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	40249	40	40249	40	0.00
01/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R203 On 04-November-10			Bond Future	7.58	104.6313	7.5840	104.6313	1,918.00
01/11/2010	R203 On 04-November-10	9.25	Call	Bond Future	8501	8	8501	8	0.00
01/11/2010	R203 On 04-November-10	9.30	Call	Bond Future	8743	9	8743	9	0.00
01/11/2010	R203 On 04-November-10	9.20	Call	Bond Future	8259	8	8259	8	0.00
01/11/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R203 On 03-February-11			Bond Future	7.66	106.2070	7.6620	106.2070	1,402.00
01/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4422	4	4422	4	0.00
01/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4203	4	4203	4	0.00
01/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4644	5	4644	5	0.00
01/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	153	0	153	0	0.00
01/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	205	0	205	0	0.00
01/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	177	0	177	0	0.00
01/11/2010	R203 On 05-May-11			Bond Future	7.74	103.6337	7.7440	103.6337	0.00
01/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3312	3	3312	3	0.00
01/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3488	3	3488	3	0.00
01/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3138	3	3138	3	0.00
01/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	881	1	881	1	0.00
01/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	744	1	744	1	0.00
01/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	811	1	811	1	0.00
01/11/2010	R203 On 04-August-11			Bond Future	7.82	105.2340	7.8240	105.2340	0.00
01/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2633	3	2633	3	0.00
01/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2498	2	2498	2	0.00
01/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2772	3	2772	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
01/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1686	2	1686	2	0.00
01/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1891	2	1891	2	0.00
01/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1786	2	1786	2	0.00
01/11/2010	R204 On 04-November-10			Bond Future	7.70	104.7700	7.7040	104.7700	2,242.00
01/11/2010	R204 On 04-November-10	9.25	Call	Bond Future	8790	9	8790	9	0.00
01/11/2010	R204 On 04-November-10	9.30	Call	Bond Future	9058	9	9058	9	0.00
01/11/2010	R204 On 04-November-10	9.20	Call	Bond Future	8521	8	8521	8	0.00
01/11/2010	R204 On 04-November-10	9.00	Call	Bond Future	7436	7	7436	7	0.00
01/11/2010	R204 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R204 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R204 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R204 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R204 On 03-February-11			Bond Future	7.77	102.3091	7.7740	102.3091	1,876.00
01/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4412	4	4412	4	0.00
01/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4654	5	4654	5	0.00
01/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	4175	4	4175	4	0.00
01/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	314	0	314	0	0.00
01/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	238	0	238	0	0.00
01/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	273	0	273	0	0.00
01/11/2010	R204 On 05-May-11			Bond Future	7.85	103.8428	7.8520	103.8428	0.00
01/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4299	4	4299	4	0.00
01/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	4092	4	4092	4	0.00
01/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4510	4	4510	4	0.00
01/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	640	1	640	1	0.00
01/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	765	1	765	1	0.00
01/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	700	1	700	1	0.00
01/11/2010	R204 On 04-August-11			Bond Future	7.93	101.4127	7.9290	101.4127	0.00
01/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2659	3	2659	3	0.00
01/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2808	3	2808	3	0.00
01/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2515	3	2515	3	0.00
01/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2399	2	2399	2	0.00
01/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2144	2	2144	2	0.00
01/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2269	2	2269	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
01/11/2010	R206 On 04-November-10			Bond Future	6.59	104.8499	6.5920	104.8499	0.00
01/11/2010	R206 On 04-November-10	8.50	Call	Bond Future	5310	5	5310	5	0.00
01/11/2010	R206 On 04-November-10	8.55	Call	Bond Future	5445	5	5445	5	0.00
01/11/2010	R206 On 04-November-10	8.45	Call	Bond Future	5176	5	5176	5	0.00
01/11/2010	R206 On 04-November-10	7.25	Call	Bond Future	1871	2	1871	2	150.00
01/11/2010	R206 On 04-November-10	8.00	Call	Bond Future	3952	4	3952	4	0.00
01/11/2010	R206 On 04-November-10	6.75	Call	Bond Future	456	0	456	0	450.00
01/11/2010	R206 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	450.00
01/11/2010	R206 On 04-November-10	6.75	Put	Bond Future	3	0	3	0	0.00
01/11/2010	R206 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	150.00
01/11/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R206 On 03-February-11			Bond Future	6.64	102.6610	6.6390	102.6610	0.00
01/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3552	3	3552	3	0.00
01/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3425	3	3425	3	0.00
01/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3678	4	3678	4	0.00
01/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	3	0	3	0	0.00
01/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	5	0	5	0	0.00
01/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	4	0	4	0	0.00
01/11/2010	R206 On 05-May-11			Bond Future	6.71	104.2001	6.7090	104.2001	0.00
01/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2072	2	2072	2	0.00
01/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2174	2	2174	2	0.00
01/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1971	2	1971	2	0.00
01/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	176	0	176	0	0.00
01/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	140	0	140	0	0.00
01/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	158	0	158	0	0.00
01/11/2010	R206 On 04-August-11			Bond Future	6.77	102.0436	6.7740	102.0436	0.00
01/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1162	1	1162	1	0.00
01/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1098	1	1098	1	0.00
01/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1229	1	1229	1	0.00
01/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	616	1	616	1	0.00
01/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	707	1	707	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	660	1	660	1	0.00
01/11/2010	R207 On 04-November-10			Bond Future	7.81	98.5470	7.8130	98.5470	600.00
01/11/2010	R207 On 04-November-10	9.25	Call	Bond Future	8558	8	8558	8	0.00
01/11/2010	R207 On 04-November-10	9.30	Call	Bond Future	8838	9	8838	9	0.00
01/11/2010	R207 On 04-November-10	9.20	Call	Bond Future	8277	8	8277	8	0.00
01/11/2010	R207 On 04-November-10	9.40	Call	Bond Future	9394	9	9394	9	0.00
01/11/2010	R207 On 04-November-10	9.40	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R207 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R207 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R207 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R207 On 03-February-11			Bond Future	7.88	96.3873	7.8800	96.3873	1,400.00
01/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5379	5	5379	5	0.00
01/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5639	6	5639	6	0.00
01/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	5121	5	5121	5	0.00
01/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	228	0	228	0	0.00
01/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	172	0	172	0	0.00
01/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	198	0	198	0	0.00
01/11/2010	R207 On 05-May-11			Bond Future	7.96	97.8302	7.9550	97.8302	0.00
01/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	4145	4	4145	4	0.00
01/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	3937	4	3937	4	0.00
01/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4356	4	4356	4	0.00
01/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	860	1	860	1	0.00
01/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	1017	1	1017	1	0.00
01/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	937	1	937	1	0.00
01/11/2010	R207 On 04-August-11			Bond Future	8.03	95.7044	8.0290	95.7044	0.00
01/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3361	3	3361	3	0.00
01/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3532	3	3532	3	0.00
01/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	3195	3	3195	3	0.00
01/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2200	2	2200	2	0.00
01/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	1960	2	1960	2	0.00
01/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2077	2	2077	2	0.00
01/11/2010	R208 On 04-November-10			Bond Future	7.93	92.4566	7.9330	92.4566	6,325.00
01/11/2010	R208 On 04-November-10	9.25	Call	Bond Future	8199	8	8199	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
01/11/2010	R208 On 04-November-10	9.20	Call	Bond Future	7905	8	7905	8	0.00
01/11/2010	R208 On 04-November-10	9.30	Call	Bond Future	8491	8	8491	8	0.00
01/11/2010	R208 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R208 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R208 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R208 On 03-February-11			Bond Future	8.00	93.8440	7.9990	93.8440	5,596.00
01/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	5010	5	5010	5	0.00
01/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4751	5	4751	5	0.00
01/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5273	5	5273	5	0.00
01/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	270	0	270	0	0.00
01/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	353	0	353	0	0.00
01/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	308	0	308	0	0.00
01/11/2010	R208 On 05-May-11			Bond Future	8.07	91.8552	8.0700	91.8552	0.00
01/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	3859	4	3859	4	0.00
01/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	4071	4	4071	4	0.00
01/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3653	4	3653	4	0.00
01/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1285	1	1285	1	0.00
01/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1093	1	1093	1	0.00
01/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1185	1	1185	1	0.00
01/11/2010	R208 On 04-August-11			Bond Future	8.14	93.2769	8.1380	93.2769	0.00
01/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3259	3	3259	3	0.00
01/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3428	3	3428	3	0.00
01/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	3095	3	3095	3	0.00
01/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2712	3	2712	3	0.00
01/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2430	2	2430	2	0.00
01/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2568	3	2568	3	0.00
01/11/2010	R209 On 04-November-10			Bond Future	8.08	81.1673	8.0820	81.1673	23,345.00
01/11/2010	R209 On 04-November-10	9.00	Call	Bond Future	7653	8	7653	8	0.00
01/11/2010	R209 On 04-November-10	9.05	Call	Bond Future	8035	8	8035	8	0.00
01/11/2010	R209 On 04-November-10	8.95	Call	Bond Future	7267	7	7267	7	0.00
01/11/2010	R209 On 04-November-10	8.50	Call	Bond Future	3638	4	3638	4	0.00
01/11/2010	R209 On 04-November-10	8.25	Call	Bond Future	1526	2	1526	2	54.00
01/11/2010	R209 On 04-November-10	9.25	Call	Bond Future	9533	10	9533	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	R209 On 04-November-10	7.75	Call	Bond Future	0	0	0	0	162.00
01/11/2010	R209 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	162.00
01/11/2010	R209 On 04-November-10	7.75	Put	Bond Future	3089	3	3089	3	0.00
01/11/2010	R209 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	54.00
01/11/2010	R209 On 04-November-10	8.25	Put	Bond Future	31	0	31	0	0.00
01/11/2010	R209 On 04-November-10	8.95	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R209 On 04-November-10	9.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R209 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R209 On 03-February-11			Bond Future	8.13	82.3924	8.1270	82.3924	2,097.00
01/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	7586	8	7586	8	0.00
01/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	7926	8	7926	8	0.00
01/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	7245	7	7245	7	0.00
01/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	394	0	394	0	0.00
01/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	307	0	307	0	0.00
01/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	349	0	349	0	0.00
01/11/2010	R209 On 05-May-11			Bond Future	8.17	80.4806	8.1740	80.4806	0.00
01/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	4828	5	4828	5	0.00
01/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	5096	5	5096	5	0.00
01/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	4566	5	4566	5	0.00
01/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2182	2	2182	2	0.00
01/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1876	2	1876	2	0.00
01/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2024	2	2024	2	0.00
01/11/2010	R209 On 04-August-11			Bond Future	8.22	81.7176	8.2190	81.7176	0.00
01/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	5402	6	5402	6	0.00
01/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	5651	6	5651	6	0.00
01/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	5158	5	5158	5	0.00
01/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	14485	15	14485	15	0.00
01/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	391	0	391	0	0.00
01/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	3174	3	3174	3	0.00
01/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2833	3	2833	3	0.00
01/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	2999	3	2999	3	0.00
01/11/2010	R210 On 04-November-10			Bond Future	121.82	121.8220	121.8152	121.8220	0.00
01/11/2010	R210 On 04-November-10	3.10	Call	Bond Future	118715	119	118715	119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2010	R210 On 04-November-10	3.05	Call	Bond Future	118765	119	118765	119	0.00
01/11/2010	R210 On 04-November-10	3.15	Call	Bond Future	118665	119	118665	119	0.00
01/11/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R211 On 04-November-10			Bond Future	2.23	3.6438	2.2330	3.6438	0.00
01/11/2010	R211 On 04-November-10	2.75	Call	Bond Future	2966	0	2966	0	0.00
01/11/2010	R211 On 04-November-10	2.80	Call	Bond Future	3247	0	3247	0	0.00
01/11/2010	R211 On 04-November-10	2.70	Call	Bond Future	2683	0	2683	0	0.00
01/11/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	96	0	96	0.00
01/11/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	95	0	95	0.00
01/11/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	96	0	96	0.00
01/11/2010	R211 On 03-February-11			Bond Future	2.07	98.6854	2.0660	98.6854	0.00
01/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	2429	0	2429	0	0.00
01/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	2705	0	2705	0	0.00
01/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	2152	0	2152	0	0.00
01/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	2	0	2	0.00
01/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	1	1	1	1	0.00
01/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	1	0	1	0.00
01/11/2010	R212 On 04-November-10			Bond Future	2.65	101.7083	2.6510	101.7083	0.00
01/11/2010	R212 On 04-November-10	3.00	Call	Bond Future	3324	3	3324	3	0.00
01/11/2010	R212 On 04-November-10	3.05	Call	Bond Future	3790	4	3790	4	0.00
01/11/2010	R212 On 04-November-10	2.95	Call	Bond Future	2855	3	2855	3	0.00
01/11/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 03-February-11			Bond Future	2.57	101.8303	2.5650	101.8303	1,868.00
01/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4084	4	4084	4	0.00
01/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4541	5	4541	5	0.00
01/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	3624	4	3624	4	0.00
01/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/11/2010	R212 On 03-February-11	3.00	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
01/11/2010	TRT1 On 04-November-10			Index Future	341.87	341.5650	341.8680	341.5650	0.00
01/11/2010	TRT1 On 03-February-11			Index Future	346.94	346.6270	346.9360	346.6270	100.00
01/11/2010	TRT1 On 05-May-11			Index Future	352.00	351.6890	352.0030	351.6890	0.00
02/11/2010	AL7T On 04-November-10			Index Future	376.22	375.3020	376.2170	375.3020	8.00
02/11/2010	AL7T On 03-February-11			Index Future	381.87	380.9430	381.8710	380.9430	30.00
02/11/2010	ALBI On 04-November-10			Index Future	346.23	345.2060	346.2290	345.2060	638.00
02/11/2010	ALBI On 03-February-11			Index Future	351.43	350.3950	351.4330	350.3950	1,129.00
02/11/2010	ALBI On 05-May-11			Index Future	356.67	355.6160	356.6710	355.6160	0.00
02/11/2010	CRD1 On 04-November-10			Index Future	152.36	152.1370	152.3600	152.1370	0.00
02/11/2010	CRD1 On 03-February-11			Index Future	154.62	154.3920	154.6190	154.3920	2.00
02/11/2010	CRD1 On 05-May-11			Index Future	156.88	156.6470	156.8780	156.6470	0.00
02/11/2010	GOVI On 04-November-10			GOVI	346.88	345.8940	346.8790	345.8940	63.00
02/11/2010	GOVI On 04-November-10	329.00	Call	GOVI	178790	17	178790	17	0.00
02/11/2010	GOVI On 04-November-10	329.01	Call	GOVI	178690	17	178690	17	0.00
02/11/2010	GOVI On 04-November-10	328.99	Call	GOVI	178890	17	178890	17	0.00
02/11/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 03-February-11			GOVI	352.09	351.0920	352.0920	351.0920	139.00
02/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	90920	8	90920	8	0.00
02/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	90820	8	90820	8	0.00
02/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	91020	8	91020	8	0.00
02/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 05-May-11			GOVI	357.34	356.3240	357.3400	356.3240	0.00
02/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	83400	7	83400	7	0.00
02/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	83500	7	83500	7	0.00
02/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	83300	7	83300	7	0.00
02/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
02/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
02/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	IGOV On 03-February-11			Index Future	146.93	146.9570	146.9330	146.9570	0.00
02/11/2010	IGOV On 05-May-11			Index Future	149.12	149.1470	149.1230	149.1470	0.00
02/11/2010	IGOV On 04-August-11			Index Future	151.40	151.4230	151.3980	151.4230	0.00
02/11/2010	ILBI On 04-November-10			Index Future	391.97	391.9930	391.9730	391.9930	17.00
02/11/2010	ILBI On 03-February-11			Index Future	398.03	397.9530	398.0280	397.9530	494.00
02/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.81	94.1750	5.8130	94.1750	2,500.00
02/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.72	94.2840	5.7180	94.2840	2,500.00
02/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.64	94.3570	5.6420	94.3570	0.00
02/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.57	94.4310	5.5710	94.4310	0.00
02/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.53	94.4590	5.5320	94.4590	5,500.00
02/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.54	94.4590	5.5430	94.4590	0.00
02/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.56	94.4370	5.5550	94.4370	4,500.00
02/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.70	94.3040	5.6970	94.3040	13,700.00
02/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.87	94.1330	5.8700	94.1330	5,200.00
02/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.08	93.9220	6.0840	93.9220	0.00
02/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.33	93.6780	6.3320	93.6780	0.00
02/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.46	93.5450	6.4550	93.5450	40,000.00
02/11/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
02/11/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/11/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/11/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/11/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/11/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/11/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/11/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/11/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/11/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	OTH1 On 04-November-10			Index Future	342.36	341.1280	342.3560	341.1280	0.00
02/11/2010	OTH1 On 03-February-11			Index Future	347.50	346.2550	347.5010	346.2550	3.00
02/11/2010	OTH1 On 05-May-11			Index Future	352.68	351.4150	352.6800	351.4150	0.00
02/11/2010	R157 On 04-November-10			Bond Future	6.98	128.3027	6.9780	128.3027	3,626.00
02/11/2010	R157 On 04-November-10	8.50	Call	Bond Future	6912	7	6912	7	0.00
02/11/2010	R157 On 04-November-10	8.55	Call	Bond Future	7131	7	7131	7	0.00
02/11/2010	R157 On 04-November-10	7.50	Call	Bond Future	2427	2	2427	2	500.00
02/11/2010	R157 On 04-November-10	8.45	Call	Bond Future	6693	7	6693	7	0.00
02/11/2010	R157 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R157 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R157 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R157 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R157 On 03-February-11			Bond Future	7.05	130.2288	7.0460	130.2288	4,205.00
02/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3833	4	3833	4	0.00
02/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	4032	4	4032	4	0.00
02/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3637	3	3637	3	0.00
02/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	118	0	118	0	0.00
02/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	84	0	84	0	0.00
02/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	99	0	99	0	0.00
02/11/2010	R157 On 05-May-11			Bond Future	7.12	125.3583	7.1200	125.3583	0.00
02/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	3045	3	3045	3	0.00
02/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3208	3	3208	3	0.00
02/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2729	3	2729	3	0.00
02/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2885	3	2885	3	0.00
02/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	472	1	472	1	0.00
02/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	522	1	522	1	0.00
02/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	385	0	385	0	0.00
02/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	427	0	427	0	0.00
02/11/2010	R157 On 04-August-11			Bond Future	7.19	127.2894	7.1900	127.2894	0.00
02/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2347	2	2347	2	0.00
02/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2226	2	2226	2	0.00
02/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2471	2	2471	2	0.00
02/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1053	1	1053	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1200	1	1200	1	0.00
02/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1125	1	1125	1	0.00
02/11/2010	R186 On 04-November-10			Bond Future	7.98	126.0023	7.9820	126.0023	14,466.00
02/11/2010	R186 On 04-November-10	9.25	Call	Bond Future	12246	12	12246	12	0.00
02/11/2010	R186 On 04-November-10	9.30	Call	Bond Future	12691	12	12691	12	0.00
02/11/2010	R186 On 04-November-10	8.75	Call	Bond Future	7642	7	7642	7	7,900.00
02/11/2010	R186 On 04-November-10	9.20	Call	Bond Future	11798	11	11798	11	0.00
02/11/2010	R186 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R186 On 04-November-10	8.75	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R186 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R186 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R186 On 03-February-11			Bond Future	8.04	122.6058	8.0390	122.6058	23,276.00
02/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	9592	9	9592	9	0.00
02/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	10010	9	10010	9	0.00
02/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	9177	9	9177	9	0.00
02/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1446	1	1446	1	3,000.00
02/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	329	0	329	0	0.00
02/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4464	5	4464	5	0.00
02/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	249	0	249	0	0.00
02/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	286	0	286	0	0.00
02/11/2010	R186 On 05-May-11			Bond Future	8.10	124.4313	8.1000	124.4313	0.00
02/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	7689	7	7689	7	0.00
02/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	8043	8	8043	8	0.00
02/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	3203	3	3203	3	5,500.00
02/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	7340	7	7340	7	0.00
02/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1501	2	1501	2	0.00
02/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4218	5	4218	5	0.00
02/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1271	1	1271	1	0.00
02/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1382	2	1382	2	0.00
02/11/2010	R186 On 04-August-11			Bond Future	8.16	121.0556	8.1580	121.0556	0.00
02/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	5085	5	5085	5	0.00
02/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	5351	5	5351	5	0.00
02/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4827	4	4827	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
02/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4411	5	4411	5	0.00
02/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	3954	4	3954	4	0.00
02/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4177	4	4177	4	0.00
02/11/2010	R189 On 04-November-10			Bond Future	209.69	209.7087	209.6892	209.7087	0.00
02/11/2010	R189 On 04-November-10	1.75	Call	Bond Future	207939	208	207939	208	0.00
02/11/2010	R189 On 04-November-10	1.80	Call	Bond Future	207889	208	207889	208	0.00
02/11/2010	R189 On 04-November-10	1.70	Call	Bond Future	207989	208	207989	208	0.00
02/11/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R197 On 04-November-10			Bond Future	226.42	226.8765	226.4245	226.8765	0.00
02/11/2010	R197 On 04-November-10	3.05	Call	Bond Future	223374	224	223374	224	0.00
02/11/2010	R197 On 04-November-10	3.00	Call	Bond Future	223424	224	223424	224	0.00
02/11/2010	R197 On 04-November-10	3.10	Call	Bond Future	223324	224	223324	224	0.00
02/11/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R201 On 04-November-10			Bond Future	6.77	110.2079	6.7670	110.2079	1,169.00
02/11/2010	R201 On 04-November-10	8.50	Call	Bond Future	6170	6	6170	6	0.00
02/11/2010	R201 On 04-November-10	8.55	Call	Bond Future	6341	6	6341	6	0.00
02/11/2010	R201 On 04-November-10	8.45	Call	Bond Future	5998	6	5998	6	0.00
02/11/2010	R201 On 04-November-10	7.50	Call	Bond Future	2665	2	2665	2	0.00
02/11/2010	R201 On 04-November-10	7.25	Call	Bond Future	1765	2	1765	2	140.00
02/11/2010	R201 On 04-November-10	8.00	Call	Bond Future	4436	4	4436	4	0.00
02/11/2010	R201 On 04-November-10	6.75	Call	Bond Future	76	0	76	0	420.00
02/11/2010	R201 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	420.00
02/11/2010	R201 On 04-November-10	6.75	Put	Bond Future	139	0	139	0	0.00
02/11/2010	R201 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	140.00
02/11/2010	R201 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R201 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R201 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R201 On 03-February-11			Bond Future	6.82	107.4552	6.8200	107.4552	324.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	4027	4	4027	4	0.00
02/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3865	4	3865	4	0.00
02/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4190	4	4190	4	0.00
02/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	12	0	12	0	0.00
02/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	19	0	19	0	0.00
02/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	15	0	15	0	0.00
02/11/2010	R201 On 05-May-11			Bond Future	6.89	109.0563	6.8860	109.0563	0.00
02/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2963	3	2963	3	0.00
02/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	3100	3	3100	3	0.00
02/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2827	3	2827	3	0.00
02/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	208	0	208	0	0.00
02/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	165	0	165	0	0.00
02/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	186	0	186	0	0.00
02/11/2010	R201 On 04-August-11			Bond Future	6.95	106.3268	6.9480	106.3268	0.00
02/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1707	2	1707	2	0.00
02/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1614	2	1614	2	0.00
02/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1817	2	1817	2	0.00
02/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	749	1	749	1	0.00
02/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	848	1	848	1	0.00
02/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	790	1	790	1	0.00
02/11/2010	R202 On 04-November-10			Bond Future	0.57	163.5378	0.5740	163.5378	0.00
02/11/2010	R202 On 04-November-10	3.05	Call	Bond Future	55486	55	55486	55	0.00
02/11/2010	R202 On 04-November-10	3.00	Call	Bond Future	54623	55	54623	55	0.00
02/11/2010	R202 On 04-November-10	3.10	Call	Bond Future	56340	56	56340	56	0.00
02/11/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R202 On 05-May-11			Bond Future	0.45	165.8806	0.4470	165.8806	6,500.00
02/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	39221	39	39221	39	0.00
02/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	40249	40	40249	40	0.00
02/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	38183	38	38183	38	0.00
02/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R202 On 05-May-11	2.10	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
02/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R203 On 04-November-10			Bond Future	7.55	104.7442	7.5480	104.7442	1,918.00
02/11/2010	R203 On 04-November-10	9.25	Call	Bond Future	8695	9	8695	9	0.00
02/11/2010	R203 On 04-November-10	9.20	Call	Bond Future	8453	8	8453	8	0.00
02/11/2010	R203 On 04-November-10	9.30	Call	Bond Future	8937	9	8937	9	0.00
02/11/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R203 On 03-February-11			Bond Future	7.62	106.3161	7.6240	106.3161	1,402.00
02/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4597	4	4597	4	0.00
02/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4822	5	4822	5	0.00
02/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4375	4	4375	4	0.00
02/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	179	0	179	0	0.00
02/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	133	0	133	0	0.00
02/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	154	0	154	0	0.00
02/11/2010	R203 On 05-May-11			Bond Future	7.70	103.7391	7.7040	103.7391	0.00
02/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3454	3	3454	3	0.00
02/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3277	3	3277	3	0.00
02/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3634	3	3634	3	0.00
02/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	689	1	689	1	0.00
02/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	818	1	818	1	0.00
02/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	752	1	752	1	0.00
02/11/2010	R203 On 04-August-11			Bond Future	7.78	105.3404	7.7820	105.3404	0.00
02/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2747	3	2747	3	0.00
02/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2889	3	2889	3	0.00
02/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2608	2	2608	2	0.00
02/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1797	2	1797	2	0.00
02/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1599	2	1599	2	0.00
02/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1696	2	1696	2	0.00
02/11/2010	R204 On 04-November-10			Bond Future	7.67	104.8302	7.6680	104.8302	2,242.00
02/11/2010	R204 On 04-November-10	9.25	Call	Bond Future	9007	9	9007	9	0.00
02/11/2010	R204 On 04-November-10	9.30	Call	Bond Future	9275	9	9275	9	0.00
02/11/2010	R204 On 04-November-10	9.00	Call	Bond Future	7653	7	7653	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	R204 On 04-November-10	9.20	Call	Bond Future	8738	9	8738	9	0.00
02/11/2010	R204 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R204 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R204 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R204 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R204 On 03-February-11			Bond Future	7.74	102.3734	7.7360	102.3734	1,876.00
02/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4602	4	4602	4	0.00
02/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	4360	4	4360	4	0.00
02/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4847	5	4847	5	0.00
02/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	208	0	208	0	0.00
02/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	277	0	277	0	0.00
02/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	240	0	240	0	0.00
02/11/2010	R204 On 05-May-11			Bond Future	7.81	103.8996	7.8130	103.8996	0.00
02/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4467	4	4467	4	0.00
02/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4682	5	4682	5	0.00
02/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	4257	4	4257	4	0.00
02/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	708	1	708	1	0.00
02/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	590	1	590	1	0.00
02/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	646	1	646	1	0.00
02/11/2010	R204 On 04-August-11			Bond Future	7.89	101.4678	7.8880	101.4678	0.00
02/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2778	3	2778	3	0.00
02/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2630	3	2630	3	0.00
02/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2930	3	2930	3	0.00
02/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2039	2	2039	2	0.00
02/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2288	2	2288	2	0.00
02/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2161	2	2161	2	0.00
02/11/2010	R206 On 04-November-10			Bond Future	6.53	104.9390	6.5260	104.9390	0.00
02/11/2010	R206 On 04-November-10	8.50	Call	Bond Future	5500	5	5500	5	0.00
02/11/2010	R206 On 04-November-10	8.55	Call	Bond Future	5635	5	5635	5	0.00
02/11/2010	R206 On 04-November-10	8.45	Call	Bond Future	5366	5	5366	5	0.00
02/11/2010	R206 On 04-November-10	7.25	Call	Bond Future	2061	2	2061	2	150.00
02/11/2010	R206 On 04-November-10	6.75	Call	Bond Future	643	0	643	0	450.00
02/11/2010	R206 On 04-November-10	8.00	Call	Bond Future	4142	4	4142	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
02/11/2010	R206 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	450.00
02/11/2010	R206 On 04-November-10	6.75	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R206 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	150.00
02/11/2010	R206 On 04-November-10	8.45	Put	Bond Future	1	0	1	0	0.00
02/11/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R206 On 03-February-11			Bond Future	6.57	102.7516	6.5670	102.7516	0.00
02/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3742	4	3742	4	0.00
02/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3869	4	3869	4	0.00
02/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3615	3	3615	3	0.00
02/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	3	0	3	0	0.00
02/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
02/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	2	0	2	0	0.00
02/11/2010	R206 On 05-May-11			Bond Future	6.63	104.2809	6.6290	104.2809	0.00
02/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2238	2	2238	2	0.00
02/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	2135	2	2135	2	0.00
02/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2343	2	2343	2	0.00
02/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	113	0	113	0	0.00
02/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	144	0	144	0	0.00
02/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	128	0	128	0	0.00
02/11/2010	R206 On 04-August-11			Bond Future	6.69	102.1238	6.6850	102.1238	0.00
02/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1282	1	1282	1	0.00
02/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1353	1	1353	1	0.00
02/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1214	1	1214	1	0.00
02/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	624	1	624	1	0.00
02/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	541	1	541	1	0.00
02/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	581	1	581	1	0.00
02/11/2010	R207 On 04-November-10			Bond Future	7.78	98.6480	7.7780	98.6480	600.00
02/11/2010	R207 On 04-November-10	9.25	Call	Bond Future	8780	9	8780	9	0.00
02/11/2010	R207 On 04-November-10	9.30	Call	Bond Future	9060	9	9060	9	0.00
02/11/2010	R207 On 04-November-10	9.40	Call	Bond Future	9616	9	9616	9	0.00
02/11/2010	R207 On 04-November-10	9.20	Call	Bond Future	8499	8	8499	8	0.00
02/11/2010	R207 On 04-November-10	9.20	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
02/11/2010	R207 On 04-November-10	9.40	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R207 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R207 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R207 On 03-February-11			Bond Future	7.84	96.4859	7.8420	96.4859	1,400.00
02/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5588	5	5588	5	0.00
02/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	5327	5	5327	5	0.00
02/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5851	6	5851	6	0.00
02/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	149	0	149	0	0.00
02/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	200	0	200	0	0.00
02/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	173	0	173	0	0.00
02/11/2010	R207 On 05-May-11			Bond Future	7.92	97.9264	7.9160	97.9264	0.00
02/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	4313	4	4313	4	0.00
02/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4529	4	4529	4	0.00
02/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	4101	4	4101	4	0.00
02/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	947	1	947	1	0.00
02/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	799	1	799	1	0.00
02/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	870	1	870	1	0.00
02/11/2010	R207 On 04-August-11			Bond Future	7.99	95.7981	7.9890	95.7981	0.00
02/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3496	3	3496	3	0.00
02/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	3327	3	3327	3	0.00
02/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3671	4	3671	4	0.00
02/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	1865	2	1865	2	0.00
02/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2097	2	2097	2	0.00
02/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	1977	2	1977	2	0.00
02/11/2010	R208 On 04-November-10			Bond Future	7.89	92.4632	7.8880	92.4632	6,325.00
02/11/2010	R208 On 04-November-10	9.25	Call	Bond Future	8497	8	8497	8	0.00
02/11/2010	R208 On 04-November-10	9.30	Call	Bond Future	8789	8	8789	8	0.00
02/11/2010	R208 On 04-November-10	9.20	Call	Bond Future	8204	8	8204	8	0.00
02/11/2010	R208 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R208 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R208 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R208 On 03-February-11			Bond Future	7.95	93.8505	7.9520	93.8505	5,596.00
02/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	5272	5	5272	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5539	5	5539	5	0.00
02/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	5008	5	5008	5	0.00
02/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	305	0	305	0	0.00
02/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	231	0	231	0	0.00
02/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	265	0	265	0	0.00
02/11/2010	R208 On 05-May-11			Bond Future	8.02	91.8489	8.0200	91.8489	0.00
02/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	4077	4	4077	4	0.00
02/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3864	4	3864	4	0.00
02/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	4294	4	4294	4	0.00
02/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	998	1	998	1	0.00
02/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1178	1	1178	1	0.00
02/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1086	1	1086	1	0.00
02/11/2010	R208 On 04-August-11			Bond Future	8.09	93.2707	8.0870	93.2707	0.00
02/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3432	3	3432	3	0.00
02/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3606	3	3606	3	0.00
02/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	3262	3	3262	3	0.00
02/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2562	3	2562	3	0.00
02/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2291	2	2291	2	0.00
02/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2424	3	2424	3	0.00
02/11/2010	R209 On 04-November-10			Bond Future	8.02	81.0408	8.0220	81.0408	11,100.00
02/11/2010	R209 On 04-November-10	9.00	Call	Bond Future	8197	8	8197	8	0.00
02/11/2010	R209 On 04-November-10	9.05	Call	Bond Future	8580	8	8580	8	0.00
02/11/2010	R209 On 04-November-10	8.95	Call	Bond Future	7811	7	7811	7	0.00
02/11/2010	R209 On 04-November-10	8.25	Call	Bond Future	2041	2	2041	2	54.00
02/11/2010	R209 On 04-November-10	9.25	Call	Bond Future	10078	10	10078	10	0.00
02/11/2010	R209 On 04-November-10	7.75	Call	Bond Future	0	0	0	0	162.00
02/11/2010	R209 On 04-November-10	8.50	Call	Bond Future	4183	4	4183	4	0.00
02/11/2010	R209 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	54.00
02/11/2010	R209 On 04-November-10	8.25	Put	Bond Future	2	0	2	0	0.00
02/11/2010	R209 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	162.00
02/11/2010	R209 On 04-November-10	7.75	Put	Bond Future	2544	3	2544	3	0.00
02/11/2010	R209 On 04-November-10	8.95	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R209 On 04-November-10	9.05	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
02/11/2010	R209 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R209 On 03-February-11			Bond Future	8.07	82.2581	8.0650	82.2581	23,685.00
02/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	8081	8	8081	8	0.00
02/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	8427	8	8427	8	0.00
02/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	7734	7	7734	7	0.00
02/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	325	0	325	0	0.00
02/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	251	0	251	0	0.00
02/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	287	0	287	0	0.00
02/11/2010	R209 On 05-May-11			Bond Future	8.11	80.3388	8.1110	80.3388	0.00
02/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	5194	5	5194	5	0.00
02/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	5472	5	5472	5	0.00
02/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	4921	5	4921	5	0.00
02/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	1976	2	1976	2	0.00
02/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1692	2	1692	2	0.00
02/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	1830	2	1830	2	0.00
02/11/2010	R209 On 04-August-11			Bond Future	8.15	81.5772	8.1540	81.5772	0.00
02/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	5754	5	5754	5	0.00
02/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	6012	6	6012	6	0.00
02/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	5501	5	5501	5	0.00
02/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	15015	14	15015	14	0.00
02/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	348	0	348	0	0.00
02/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	2945	3	2945	3	0.00
02/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2621	3	2621	3	0.00
02/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	2779	3	2779	3	0.00
02/11/2010	R210 On 04-November-10			Bond Future	121.81	121.8152	121.8081	121.8152	0.00
02/11/2010	R210 On 04-November-10	3.10	Call	Bond Future	118708	119	118708	119	0.00
02/11/2010	R210 On 04-November-10	3.15	Call	Bond Future	118658	119	118658	119	0.00
02/11/2010	R210 On 04-November-10	3.05	Call	Bond Future	118758	119	118758	119	0.00
02/11/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/11/2010	R211 On 04-November-10			Bond Future	2.23	102.2283	2.2340	102.2283	0.00
02/11/2010	R211 On 04-November-10	2.75	Call	Bond Future	2960	3	2960	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2010	R211 On 04-November-10	2.70	Call	Bond Future	2677		3	2677	3	0.00
02/11/2010	R211 On 04-November-10	2.80	Call	Bond Future	3242		3	3242	3	0.00
02/11/2010	R211 On 04-November-10	2.80	Put	Bond Future	1		0	1	0	0.00
02/11/2010	R211 On 04-November-10	2.70	Put	Bond Future	0		0	0	0	0.00
02/11/2010	R211 On 04-November-10	2.75	Put	Bond Future	0		0	0	0	0.00
02/11/2010	R211 On 03-February-11			Bond Future	2.07		102.4838	2.0680	102.4838	539.00
02/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	2418		2	2418	2	0.00
02/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	2693		3	2693	3	0.00
02/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	2141		2	2141	2	0.00
02/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0		0	0	0	0.00
02/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0		0	0	0	0.00
02/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0		0	0	0	0.00
02/11/2010	R212 On 04-November-10			Bond Future	2.65		101.7083	2.6520	101.7083	0.00
02/11/2010	R212 On 04-November-10	3.00	Call	Bond Future	3314		3	3314	3	0.00
02/11/2010	R212 On 04-November-10	3.05	Call	Bond Future	3780		4	3780	4	0.00
02/11/2010	R212 On 04-November-10	2.95	Call	Bond Future	2846		3	2846	3	0.00
02/11/2010	R212 On 04-November-10	2.95	Put	Bond Future	0		0	0	0	0.00
02/11/2010	R212 On 04-November-10	3.05	Put	Bond Future	0		0	0	0	0.00
02/11/2010	R212 On 04-November-10	3.00	Put	Bond Future	0		0	0	0	0.00
02/11/2010	R212 On 03-February-11			Bond Future	2.57		101.8207	2.5650	101.8207	1,868.00
02/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4084		4	4084	4	0.00
02/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4541		5	4541	5	0.00
02/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	3624		4	3624	4	0.00
02/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0		0	0	0	0.00
02/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0		0	0	0	0.00
02/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0		0	0	0	0.00
02/11/2010	TRT1 On 04-November-10			Index Future	342.79		341.8680	342.7930	341.8680	0.00
02/11/2010	TRT1 On 03-February-11			Index Future	347.88		346.9360	347.8750	346.9360	100.00
02/11/2010	TRT1 On 05-May-11			Index Future	352.96		352.0030	352.9560	352.0030	0.00
03/11/2010	AL7T On 04-November-10			Index Future	376.50		376.2170	376.4990	376.2170	8.00
03/11/2010	AL7T On 03-February-11			Index Future	382.16		381.8710	382.1580	381.8710	30.00
03/11/2010	ALBI On 04-November-10			Index Future	346.65		346.2290	346.6450	346.2290	0.00
03/11/2010	ALBI On 03-February-11			Index Future	351.86		351.4330	351.8550	351.4330	1,129.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	ALBI On 05-May-11			Index Future	357.10	356.6710	357.1000	356.6710	0.00
03/11/2010	CRD1 On 04-November-10			Index Future	152.35	152.3600	152.3540	152.3600	0.00
03/11/2010	CRD1 On 03-February-11			Index Future	154.61	154.6190	154.6140	154.6190	2.00
03/11/2010	CRD1 On 05-May-11			Index Future	156.87	156.8780	156.8730	156.8780	0.00
03/11/2010	GOVI On 04-November-10			GOVI	347.24	346.8790	347.2370	346.8790	63.00
03/11/2010	GOVI On 04-November-10	329.00	Call	GOVI	182370	18	182370	18	0.00
03/11/2010	GOVI On 04-November-10	328.99	Call	GOVI	182470	18	182470	18	0.00
03/11/2010	GOVI On 04-November-10	329.01	Call	GOVI	182270	18	182270	18	0.00
03/11/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 03-February-11			GOVI	352.46	352.0920	352.4560	352.0920	139.00
03/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	94560	9	94560	9	0.00
03/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	94660	9	94660	9	0.00
03/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	94460	9	94460	9	0.00
03/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 05-May-11			GOVI	357.71	357.3400	357.7100	357.3400	0.00
03/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	87100	8	87100	8	0.00
03/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	87000	8	87000	8	0.00
03/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	87200	8	87200	8	0.00
03/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
03/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
03/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/11/2010	IGOV On 03-February-11			Index Future	146.76	146.9330	146.7600	146.9330	0.00
03/11/2010	IGOV On 05-May-11			Index Future	148.95	149.1230	148.9470	149.1230	0.00
03/11/2010	IGOV On 04-August-11			Index Future	151.22	151.3980	151.2200	151.3980	0.00
03/11/2010	ILBI On 04-November-10			Index Future	391.57	391.9730	391.5700	391.9730	17.00
03/11/2010	ILBI On 03-February-11			Index Future	397.43	398.0280	397.4270	398.0280	494.00
03/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/11/2010	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
03/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.83	94.1870	5.8270	94.1870	2,500.00
03/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.70	94.2820	5.7030	94.2820	2,500.00
03/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.64	94.3580	5.6360	94.3580	0.00
03/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.57	94.4290	5.5670	94.4290	0.00
03/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.54	94.4680	5.5390	94.4680	5,500.00
03/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.52	94.4570	5.5170	94.4570	0.00
03/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.54	94.4450	5.5430	94.4450	4,500.00
03/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.66	94.3030	5.6570	94.3030	13,700.00
03/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.82	94.1300	5.8200	94.1300	5,200.00
03/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.03	93.9160	6.0270	93.9160	0.00
03/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.26	93.6680	6.2640	93.6680	0.00
03/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.45	93.5450	6.4450	93.5450	40,000.00
03/11/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
03/11/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/11/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/11/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/11/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/11/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/11/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/11/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/11/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/11/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/11/2010	OTH1 On 04-November-10			Index Future	343.08	342.3560	343.0820	342.3560	0.00
03/11/2010	OTH1 On 03-February-11			Index Future	348.24	347.5010	348.2380	347.5010	3.00
03/11/2010	OTH1 On 05-May-11			Index Future	353.43	352.6800	353.4290	352.6800	0.00
03/11/2010	R157 On 04-November-10			Bond Future	6.97	128.4673	6.9710	128.4673	3,626.00
03/11/2010	R157 On 04-November-10	8.50	Call	Bond Future	6945	7	6945	7	0.00
03/11/2010	R157 On 04-November-10	8.55	Call	Bond Future	7164	7	7164	7	0.00
03/11/2010	R157 On 04-November-10	8.45	Call	Bond Future	6726	7	6726	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R157 On 04-November-10	7.50	Call	Bond Future	2460	2	2460	2	500.00
03/11/2010	R157 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R157 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R157 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R157 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R157 On 03-February-11			Bond Future	7.04	130.3980	7.0380	130.3980	6,186.00
03/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3864	4	3864	4	0.00
03/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3667	4	3667	4	0.00
03/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	4063	4	4063	4	0.00
03/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	79	0	79	0	0.00
03/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	112	0	112	0	0.00
03/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	94	0	94	0	0.00
03/11/2010	R157 On 05-May-11			Bond Future	7.11	125.5309	7.1120	125.5309	705.00
03/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	3069	3	3069	3	0.00
03/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3232	3	3232	3	0.00
03/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2908	3	2908	3	0.00
03/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2751	3	2751	3	0.00
03/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	510	1	510	1	0.00
03/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	461	0	461	0	0.00
03/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	376	0	376	0	0.00
03/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	417	0	417	0	0.00
03/11/2010	R157 On 04-August-11			Bond Future	7.18	127.4677	7.1820	127.4677	0.00
03/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2363	2	2363	2	0.00
03/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2488	2	2488	2	0.00
03/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2242	2	2242	2	0.00
03/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1184	1	1184	1	0.00
03/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1039	1	1039	1	0.00
03/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1109	1	1109	1	0.00
03/11/2010	R186 On 04-November-10			Bond Future	7.94	126.6361	7.9360	126.6361	14,466.00
03/11/2010	R186 On 04-November-10	9.25	Call	Bond Future	12727	12	12727	12	0.00
03/11/2010	R186 On 04-November-10	9.30	Call	Bond Future	13172	13	13172	13	0.00
03/11/2010	R186 On 04-November-10	9.20	Call	Bond Future	12279	12	12279	12	0.00
03/11/2010	R186 On 04-November-10	8.75	Call	Bond Future	8123	8	8123	8	7,900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R186 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R186 On 04-November-10	8.75	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R186 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R186 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R186 On 03-February-11			Bond Future	7.99	123.2395	7.9900	123.2395	23,682.00
03/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	10051	10	10051	10	0.00
03/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	10473	10	10473	10	0.00
03/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1609	1	1609	1	3,000.00
03/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	9630	9	9630	9	0.00
03/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	278	0	278	0	0.00
03/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4123	4	4123	4	0.00
03/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	208	0	208	0	0.00
03/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	241	0	241	0	0.00
03/11/2010	R186 On 05-May-11			Bond Future	8.05	125.0744	8.0500	125.0744	0.00
03/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	8071	8	8071	8	0.00
03/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	8433	8	8433	8	0.00
03/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	7714	7	7714	7	0.00
03/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	3436	3	3436	3	5,500.00
03/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1369	2	1369	2	0.00
03/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	3945	4	3945	4	0.00
03/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1155	1	1155	1	0.00
03/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1258	1	1258	1	0.00
03/11/2010	R186 On 04-August-11			Bond Future	8.11	121.7176	8.1070	121.7176	0.00
03/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	5361	5	5361	5	0.00
03/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	5094	5	5094	5	0.00
03/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	5635	5	5635	5	0.00
03/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	3731	4	3731	4	0.00
03/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4171	4	4171	4	0.00
03/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	3946	4	3946	4	0.00
03/11/2010	R189 On 04-November-10			Bond Future	209.63	209.6892	209.6308	209.6892	0.00
03/11/2010	R189 On 04-November-10	1.75	Call	Bond Future	207881	208	207881	208	0.00
03/11/2010	R189 On 04-November-10	1.70	Call	Bond Future	207931	208	207931	208	0.00
03/11/2010	R189 On 04-November-10	1.80	Call	Bond Future	207831	208	207831	208	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R197 On 04-November-10			Bond Future	226.39	226.4245	226.3851	226.4245	0.00
03/11/2010	R197 On 04-November-10	3.05	Call	Bond Future	223335	223	223335	223	0.00
03/11/2010	R197 On 04-November-10	3.10	Call	Bond Future	223285	223	223285	223	0.00
03/11/2010	R197 On 04-November-10	3.00	Call	Bond Future	223385	223	223385	223	0.00
03/11/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R201 On 04-November-10			Bond Future	6.77	110.3776	6.7710	110.3776	849.00
03/11/2010	R201 On 04-November-10	8.50	Call	Bond Future	6155	6	6155	6	0.00
03/11/2010	R201 On 04-November-10	8.55	Call	Bond Future	6327	6	6327	6	0.00
03/11/2010	R201 On 04-November-10	8.45	Call	Bond Future	5983	6	5983	6	0.00
03/11/2010	R201 On 04-November-10	7.25	Call	Bond Future	1750	2	1750	2	140.00
03/11/2010	R201 On 04-November-10	8.00	Call	Bond Future	4421	4	4421	4	0.00
03/11/2010	R201 On 04-November-10	6.75	Call	Bond Future	41	0	41	0	420.00
03/11/2010	R201 On 04-November-10	7.50	Call	Bond Future	2650	3	2650	3	0.00
03/11/2010	R201 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	140.00
03/11/2010	R201 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R201 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	420.00
03/11/2010	R201 On 04-November-10	6.75	Put	Bond Future	119	0	119	0	0.00
03/11/2010	R201 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R201 On 04-November-10	8.55	Put	Bond Future	1	0	1	0	0.00
03/11/2010	R201 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R201 On 03-February-11			Bond Future	6.82	107.6256	6.8240	107.6256	639.00
03/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	4013	4	4013	4	0.00
03/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4176	4	4176	4	0.00
03/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3850	4	3850	4	0.00
03/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	18	0	18	0	0.00
03/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	12	0	12	0	0.00
03/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	14	0	14	0	0.00
03/11/2010	R201 On 05-May-11			Bond Future	6.89	109.2293	6.8900	109.2293	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2950	3	2950	3	0.00
03/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2814	3	2814	3	0.00
03/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	3088	3	3088	3	0.00
03/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	166	0	166	0	0.00
03/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	208	0	208	0	0.00
03/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	186	0	186	0	0.00
03/11/2010	R201 On 04-August-11			Bond Future	6.95	106.5037	6.9530	106.5037	0.00
03/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1696	2	1696	2	0.00
03/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1806	2	1806	2	0.00
03/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1602	2	1602	2	0.00
03/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	852	1	852	1	0.00
03/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	754	1	754	1	0.00
03/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	794	1	794	1	0.00
03/11/2010	R202 On 04-November-10			Bond Future	0.58	163.5378	0.5750	163.5378	0.00
03/11/2010	R202 On 04-November-10	3.05	Call	Bond Future	55457	55	55457	55	0.00
03/11/2010	R202 On 04-November-10	3.10	Call	Bond Future	56311	56	56311	56	0.00
03/11/2010	R202 On 04-November-10	3.00	Call	Bond Future	54595	55	54595	55	0.00
03/11/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R202 On 05-May-11			Bond Future	0.45	165.8806	0.4480	165.8806	6,500.00
03/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	39192	39	39192	39	0.00
03/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	38154	38	38154	38	0.00
03/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	40220	40	40220	40	0.00
03/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R203 On 04-November-10			Bond Future	7.56	104.9382	7.5560	104.9382	1,918.00
03/11/2010	R203 On 04-November-10	9.25	Call	Bond Future	8652	9	8652	9	0.00
03/11/2010	R203 On 04-November-10	9.30	Call	Bond Future	8893	9	8893	9	0.00
03/11/2010	R203 On 04-November-10	9.20	Call	Bond Future	8410	8	8410	8	0.00
03/11/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R203 On 04-November-10	9.30	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
03/11/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R203 On 03-February-11			Bond Future	7.63	106.5140	7.6320	106.5140	1,402.00
03/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4556	5	4556	5	0.00
03/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4334	4	4334	4	0.00
03/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4781	5	4781	5	0.00
03/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	134	0	134	0	0.00
03/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	180	0	180	0	0.00
03/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	155	0	155	0	0.00
03/11/2010	R203 On 05-May-11			Bond Future	7.71	103.9401	7.7130	103.9401	0.00
03/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3416	3	3416	3	0.00
03/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3596	4	3596	4	0.00
03/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3240	3	3240	3	0.00
03/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	827	1	827	1	0.00
03/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	696	1	696	1	0.00
03/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	759	1	759	1	0.00
03/11/2010	R203 On 04-August-11			Bond Future	7.79	105.5439	7.7910	105.5439	0.00
03/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2718	3	2718	3	0.00
03/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2580	3	2580	3	0.00
03/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2859	3	2859	3	0.00
03/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1613	2	1613	2	0.00
03/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1813	2	1813	2	0.00
03/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1711	2	1711	2	0.00
03/11/2010	R204 On 04-November-10			Bond Future	7.67	105.0472	7.6710	105.0472	2,242.00
03/11/2010	R204 On 04-November-10	9.25	Call	Bond Future	8989	9	8989	9	0.00
03/11/2010	R204 On 04-November-10	9.30	Call	Bond Future	9257	9	9257	9	0.00
03/11/2010	R204 On 04-November-10	9.20	Call	Bond Future	8720	9	8720	9	0.00
03/11/2010	R204 On 04-November-10	9.00	Call	Bond Future	7635	8	7635	8	0.00
03/11/2010	R204 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R204 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R204 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R204 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R204 On 03-February-11			Bond Future	7.74	102.5961	7.7390	102.5961	1,876.00
03/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4582	5	4582	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4827	5	4827	5	0.00
03/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	4340	4	4340	4	0.00
03/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	274	0	274	0	0.00
03/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	206	0	206	0	0.00
03/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	238	0	238	0	0.00
03/11/2010	R204 On 05-May-11			Bond Future	7.82	104.1215	7.8160	104.1215	0.00
03/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4450	4	4450	4	0.00
03/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	4239	4	4239	4	0.00
03/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4664	5	4664	5	0.00
03/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	589	1	589	1	0.00
03/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	707	1	707	1	0.00
03/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	646	1	646	1	0.00
03/11/2010	R204 On 04-August-11			Bond Future	7.89	101.6942	7.8910	101.6942	0.00
03/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2764	3	2764	3	0.00
03/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2917	3	2917	3	0.00
03/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2616	3	2616	3	0.00
03/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2291	2	2291	2	0.00
03/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2043	2	2043	2	0.00
03/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2164	2	2164	2	0.00
03/11/2010	R206 On 04-November-10			Bond Future	6.55	105.1290	6.5500	105.1290	0.00
03/11/2010	R206 On 04-November-10	8.50	Call	Bond Future	5431	6	5431	6	0.00
03/11/2010	R206 On 04-November-10	8.55	Call	Bond Future	5566	6	5566	6	0.00
03/11/2010	R206 On 04-November-10	8.45	Call	Bond Future	5296	5	5296	5	0.00
03/11/2010	R206 On 04-November-10	7.25	Call	Bond Future	1992	2	1992	2	150.00
03/11/2010	R206 On 04-November-10	8.00	Call	Bond Future	4073	4	4073	4	0.00
03/11/2010	R206 On 04-November-10	6.75	Call	Bond Future	574	1	574	1	450.00
03/11/2010	R206 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	450.00
03/11/2010	R206 On 04-November-10	6.75	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R206 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	150.00
03/11/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R206 On 03-February-11			Bond Future	6.59	102.9436	6.5930	102.9436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3673	4	3673	4	0.00
03/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3546	4	3546	4	0.00
03/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3800	4	3800	4	0.00
03/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
03/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	3	0	3	0	0.00
03/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
03/11/2010	R206 On 05-May-11			Bond Future	6.66	104.4770	6.6580	104.4770	0.00
03/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2176	2	2176	2	0.00
03/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2280	2	2280	2	0.00
03/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	2073	2	2073	2	0.00
03/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	153	0	153	0	0.00
03/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	121	0	121	0	0.00
03/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	137	0	137	0	0.00
03/11/2010	R206 On 04-August-11			Bond Future	6.72	102.3224	6.7180	102.3224	0.00
03/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1235	1	1235	1	0.00
03/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1168	1	1168	1	0.00
03/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1304	1	1304	1	0.00
03/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	566	1	566	1	0.00
03/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	652	1	652	1	0.00
03/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	608	1	608	1	0.00
03/11/2010	R207 On 04-November-10			Bond Future	7.76	98.8694	7.7560	98.8694	600.00
03/11/2010	R207 On 04-November-10	9.25	Call	Bond Future	8919	9	8919	9	0.00
03/11/2010	R207 On 04-November-10	9.30	Call	Bond Future	9199	9	9199	9	0.00
03/11/2010	R207 On 04-November-10	9.20	Call	Bond Future	8638	8	8638	8	0.00
03/11/2010	R207 On 04-November-10	9.40	Call	Bond Future	9755	10	9755	10	0.00
03/11/2010	R207 On 04-November-10	9.40	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R207 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R207 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R207 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R207 On 03-February-11			Bond Future	7.82	96.7207	7.8200	96.7207	1,400.00
03/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5709	6	5709	6	0.00
03/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5974	6	5974	6	0.00
03/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	5447	5	5447	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	183	0	183	0	0.00
03/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	136	0	136	0	0.00
03/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	158	0	158	0	0.00
03/11/2010	R207 On 05-May-11			Bond Future	7.89	98.1613	7.8920	98.1613	0.00
03/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	4417	4	4417	4	0.00
03/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	4203	4	4203	4	0.00
03/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4636	5	4636	5	0.00
03/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	761	1	761	1	0.00
03/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	904	1	904	1	0.00
03/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	829	1	829	1	0.00
03/11/2010	R207 On 04-August-11			Bond Future	7.96	96.0329	7.9640	96.0329	0.00
03/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3581	3	3581	3	0.00
03/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3758	4	3758	4	0.00
03/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	3409	3	3409	3	0.00
03/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2032	2	2032	2	0.00
03/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	1805	2	1805	2	0.00
03/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	1915	2	1915	2	0.00
03/11/2010	R208 On 04-November-10			Bond Future	7.85	92.7614	7.8510	92.7614	6,325.00
03/11/2010	R208 On 04-November-10	9.25	Call	Bond Future	8743	8	8743	8	0.00
03/11/2010	R208 On 04-November-10	9.20	Call	Bond Future	8450	8	8450	8	0.00
03/11/2010	R208 On 04-November-10	9.30	Call	Bond Future	9035	9	9035	9	0.00
03/11/2010	R208 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R208 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R208 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R208 On 03-February-11			Bond Future	7.91	94.1555	7.9130	94.1555	5,596.00
03/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	5493	5	5493	5	0.00
03/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	5225	5	5225	5	0.00
03/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5763	6	5763	6	0.00
03/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	200	0	200	0	0.00
03/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	268	0	268	0	0.00
03/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	232	0	232	0	0.00
03/11/2010	R208 On 05-May-11			Bond Future	7.98	92.1665	7.9810	92.1665	0.00
03/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	4250	4	4250	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	4472	4	4472	4	0.00
03/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	4033	4	4033	4	0.00
03/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1099	1	1099	1	0.00
03/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	928	1	928	1	0.00
03/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1010	1	1010	1	0.00
03/11/2010	R208 On 04-August-11			Bond Future	8.05	93.5877	8.0460	93.5877	0.00
03/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3575	3	3575	3	0.00
03/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3753	4	3753	4	0.00
03/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	3401	3	3401	3	0.00
03/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2445	3	2445	3	0.00
03/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2182	2	2182	2	0.00
03/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2311	2	2311	2	0.00
03/11/2010	R209 On 04-November-10			Bond Future	7.97	81.5855	7.9700	81.5855	11,100.00
03/11/2010	R209 On 04-November-10	9.00	Call	Bond Future	8674	8	8674	8	0.00
03/11/2010	R209 On 04-November-10	9.05	Call	Bond Future	9057	9	9057	9	0.00
03/11/2010	R209 On 04-November-10	8.95	Call	Bond Future	8288	8	8288	8	0.00
03/11/2010	R209 On 04-November-10	8.50	Call	Bond Future	4659	4	4659	4	0.00
03/11/2010	R209 On 04-November-10	8.25	Call	Bond Future	2516	2	2516	2	54.00
03/11/2010	R209 On 04-November-10	9.25	Call	Bond Future	10555	10	10555	10	0.00
03/11/2010	R209 On 04-November-10	7.75	Call	Bond Future	0	0	0	0	162.00
03/11/2010	R209 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	162.00
03/11/2010	R209 On 04-November-10	7.75	Put	Bond Future	2067	3	2067	3	0.00
03/11/2010	R209 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	54.00
03/11/2010	R209 On 04-November-10	8.25	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R209 On 04-November-10	8.95	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R209 On 04-November-10	9.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R209 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R209 On 03-February-11			Bond Future	8.01	82.8154	8.0130	82.8154	23,685.00
03/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	8507	8	8507	8	0.00
03/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	8858	8	8858	8	0.00
03/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	8154	8	8154	8	0.00
03/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	273	0	273	0	0.00
03/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	209	0	209	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	241	0	241	0	0.00
03/11/2010	R209 On 05-May-11			Bond Future	8.06	80.8993	8.0570	80.8993	0.00
03/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	5520	5	5520	5	0.00
03/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	5808	5	5808	5	0.00
03/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	5238	5	5238	5	0.00
03/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	1808	2	1808	2	0.00
03/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1542	2	1542	2	0.00
03/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	1670	2	1670	2	0.00
03/11/2010	R209 On 04-August-11			Bond Future	8.10	82.1499	8.0990	82.1499	0.00
03/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	6064	6	6064	6	0.00
03/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	6329	6	6329	6	0.00
03/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	5803	6	5803	6	0.00
03/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	15471	15	15471	15	0.00
03/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	314	0	314	0	0.00
03/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	2757	3	2757	3	0.00
03/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2448	3	2448	3	0.00
03/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	2599	3	2599	3	0.00
03/11/2010	R210 On 04-November-10			Bond Future	121.79	121.8081	121.7873	121.8081	0.00
03/11/2010	R210 On 04-November-10	3.10	Call	Bond Future	118687	119	118687	119	0.00
03/11/2010	R210 On 04-November-10	3.05	Call	Bond Future	118737	119	118737	119	0.00
03/11/2010	R210 On 04-November-10	3.15	Call	Bond Future	118637	119	118637	119	0.00
03/11/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R211 On 04-November-10			Bond Future	2.24	102.2224	2.2370	102.2224	0.00
03/11/2010	R211 On 04-November-10	2.75	Call	Bond Future	2942	3	2942	3	0.00
03/11/2010	R211 On 04-November-10	2.80	Call	Bond Future	3224	3	3224	3	0.00
03/11/2010	R211 On 04-November-10	2.70	Call	Bond Future	2660	3	2660	3	0.00
03/11/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R211 On 03-February-11			Bond Future	2.07	102.4725	2.0710	102.4725	539.00
03/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	2401	2	2401	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	2676	3	2676	3	0.00
03/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	2124	2	2124	2	0.00
03/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R212 On 04-November-10			Bond Future	2.65	101.6986	2.6540	101.6986	0.00
03/11/2010	R212 On 04-November-10	3.00	Call	Bond Future	3295	3	3295	3	0.00
03/11/2010	R212 On 04-November-10	3.05	Call	Bond Future	3761	4	3761	4	0.00
03/11/2010	R212 On 04-November-10	2.95	Call	Bond Future	2826	3	2826	3	0.00
03/11/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R212 On 03-February-11			Bond Future	2.57	101.8207	2.5670	101.8207	1,868.00
03/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4065	4	4065	4	0.00
03/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4522	5	4522	5	0.00
03/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	3605	4	3605	4	0.00
03/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/11/2010	TRT1 On 04-November-10			Index Future	343.16	342.7930	343.1590	342.7930	0.00
03/11/2010	TRT1 On 03-February-11			Index Future	348.25	347.8750	348.2480	347.8750	100.00
03/11/2010	TRT1 On 05-May-11			Index Future	353.34	352.9560	353.3380	352.9560	0.00
04/11/2010	AL7T On 04-November-10			Index Future	376.83	376.4990	376.8320	376.4990	0.00
04/11/2010	AL7T On 03-February-11			Index Future	378.25	382.1580	378.2490	382.1580	30.00
04/11/2010	ALBI On 04-November-10			Index Future	346.89	346.6450	346.8870	346.6450	0.00
04/11/2010	ALBI On 03-February-11			Index Future	347.87	351.8550	347.8720	351.8550	1,132.00
04/11/2010	ALBI On 05-May-11			Index Future	347.87	357.1000	347.8720	357.1000	0.00
04/11/2010	CRD1 On 04-November-10			Index Future	152.75	152.3540	152.7500	152.3540	0.00
04/11/2010	CRD1 On 03-February-11			Index Future	155.02	154.6140	155.0160	154.6140	2.00
04/11/2010	CRD1 On 05-May-11			Index Future	157.28	156.8730	157.2820	156.8730	0.00
04/11/2010	GOVI On 04-November-10			GOVI	347.48	347.2370	347.4810	347.2370	0.00
04/11/2010	GOVI On 04-November-10	329.00	Call	GOVI	184810	18	184810	18	0.00
04/11/2010	GOVI On 04-November-10	328.99	Call	GOVI	184910	18	184910	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2010	GOVI On 04-November-10	329.01	Call	GOVI	184710	18	184710	18	0.00
04/11/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
04/11/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
04/11/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
04/11/2010	GOVI On 03-February-11			GOVI	348.49	352.4560	348.4870	352.4560	202.00
04/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	54870	9	54870	9	0.00
04/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	54770	9	54770	9	0.00
04/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	54970	9	54970	9	0.00
04/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
04/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
04/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
04/11/2010	GOVI On 05-May-11			GOVI	348.49	357.7100	348.4870	357.7100	0.00
04/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	0	9	0	9	0.00
04/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	0	9	0	9	0.00
04/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	0	9	0	9	0.00
04/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	5230	0	5230	0	0.00
04/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	5030	0	5030	0	0.00
04/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	5130	0	5130	0	0.00
04/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/11/2010	IGOV On 03-February-11			Index Future	144.56	146.7600	144.5630	146.7600	0.00
04/11/2010	IGOV On 05-May-11			Index Future	144.56	148.9470	144.5630	148.9470	0.00
04/11/2010	IGOV On 04-August-11			Index Future	144.56	151.2200	144.5630	151.2200	0.00
04/11/2010	ILBI On 04-November-10			Index Future	397.48	391.5700	397.4810	391.5700	0.00
04/11/2010	ILBI On 03-February-11			Index Future	403.34	397.4270	403.3400	397.4270	511.00
04/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.82	94.1730	5.8160	94.1730	2,500.00
04/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.69	94.2970	5.6900	94.2970	2,500.00
04/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.62	94.3640	5.6200	94.3640	0.00

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04/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.56	94.4330	5.5590	94.4330	0.00
04/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.53	94.4610	5.5300	94.4610	5,500.00
04/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.51	94.4830	5.5100	94.4830	0.00
04/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.52	94.4570	5.5200	94.4570	4,500.00
04/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.3430	5.6100	94.3430	13,700.00
04/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.76	94.1800	5.7600	94.1800	5,200.00
04/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	5.97	93.9730	5.9700	93.9730	0.00
04/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.21	93.7360	6.2100	93.7360	0.00
04/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.39	93.5550	6.3900	93.5550	40,000.00
04/11/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
04/11/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/11/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/11/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/11/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/11/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/11/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/11/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/11/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/11/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/11/2010	OTH1 On 04-November-10			Index Future	343.31	343.0820	343.3100	343.0820	0.00
04/11/2010	OTH1 On 03-February-11			Index Future	344.18	348.2380	344.1820	348.2380	3.00
04/11/2010	OTH1 On 05-May-11			Index Future	344.18	353.4290	344.1820	353.4290	0.00
04/11/2010	R157 On 04-November-10			Bond Future	6.95	128.5003	6.9500	128.5003	0.00
04/11/2010	R157 On 04-November-10	8.50	Call	Bond Future	7044	7	7044	7	0.00
04/11/2010	R157 On 04-November-10	8.55	Call	Bond Future	7263	7	7263	7	0.00
04/11/2010	R157 On 04-November-10	8.45	Call	Bond Future	6825	7	6825	7	0.00
04/11/2010	R157 On 04-November-10	7.50	Call	Bond Future	2559	2	2559	2	0.00
04/11/2010	R157 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R157 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R157 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R157 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R157 On 03-February-11			Bond Future	7.39	130.4337	7.3890	130.4337	6,186.00
04/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	2511	4	2511	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	2340	4	2340	4	0.00
04/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	2685	4	2685	4	0.00
04/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	254	0	254	0	0.00
04/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	338	0	338	0	0.00
04/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	294	0	294	0	0.00
04/11/2010	R157 On 05-May-11			Bond Future	7.94	125.5646	7.9410	125.5646	705.00
04/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	972	3	972	3	0.00
04/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	1060	3	1060	3	0.00
04/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	889	3	889	3	0.00
04/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	811	3	811	3	0.00
04/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	2002	1	2002	1	0.00
04/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	1874	0	1874	0	0.00
04/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	1635	0	1635	0	0.00
04/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	1752	0	1752	0	0.00
04/11/2010	R157 On 04-August-11			Bond Future	8.57	127.4995	8.5740	127.4995	0.00
04/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	332	2	332	2	0.00
04/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	301	2	301	2	0.00
04/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	365	2	365	2	0.00
04/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	4284	1	4284	1	0.00
04/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	4612	1	4612	1	0.00
04/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	4447	1	4447	1	0.00
04/11/2010	R186 On 04-November-10			Bond Future	7.93	127.1172	7.9300	127.1172	0.00
04/11/2010	R186 On 04-November-10	9.25	Call	Bond Future	12790	13	12790	13	0.00
04/11/2010	R186 On 04-November-10	9.30	Call	Bond Future	13235	13	13235	13	0.00
04/11/2010	R186 On 04-November-10	9.20	Call	Bond Future	12342	12	12342	12	0.00
04/11/2010	R186 On 04-November-10	8.75	Call	Bond Future	8186	8	8186	8	0.00
04/11/2010	R186 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R186 On 04-November-10	8.75	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R186 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R186 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R186 On 03-February-11			Bond Future	8.14	123.7438	8.1420	123.7438	23,682.00
04/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	8629	10	8629	10	0.00
04/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	9037	10	9037	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1098	2	1098	2	3,000.00
04/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	8226	10	8226	10	0.00
04/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	428	0	428	0	0.00
04/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	5166	4	5166	4	0.00
04/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	326	0	326	0	0.00
04/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	373	0	373	0	0.00
04/11/2010	R186 On 05-May-11			Bond Future	8.39	125.5802	8.3910	125.5802	0.00
04/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	5614	8	5614	8	0.00
04/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	5921	8	5921	8	0.00
04/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	5315	8	5315	8	0.00
04/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2004	3	2004	3	5,500.00
04/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	2360	1	2360	1	0.00
04/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	5903	4	5903	4	0.00
04/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	2033	1	2033	1	0.00
04/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	2192	1	2192	1	0.00
04/11/2010	R186 On 04-August-11			Bond Future	8.65	122.2250	8.6540	122.2250	0.00
04/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	2836	5	2836	5	0.00
04/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	3020	6	3020	6	0.00
04/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	2659	5	2659	5	0.00
04/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	7022	4	7022	4	0.00
04/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	6401	4	6401	4	0.00
04/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	6707	4	6707	4	0.00
04/11/2010	R189 On 04-November-10			Bond Future	209.71	209.6308	209.7050	209.6308	0.00
04/11/2010	R189 On 04-November-10	1.75	Call	Bond Future	207955	208	207955	208	0.00
04/11/2010	R189 On 04-November-10	1.70	Call	Bond Future	208005	208	208005	208	0.00
04/11/2010	R189 On 04-November-10	1.80	Call	Bond Future	207905	208	207905	208	0.00
04/11/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R197 On 04-November-10			Bond Future	226.37	226.3851	226.3720	226.3851	0.00
04/11/2010	R197 On 04-November-10	3.05	Call	Bond Future	223322	223	223322	223	0.00
04/11/2010	R197 On 04-November-10	3.10	Call	Bond Future	223272	223	223272	223	0.00
04/11/2010	R197 On 04-November-10	3.00	Call	Bond Future	223372	223	223372	223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R201 On 04-November-10			Bond Future	6.75	110.3628	6.7500	110.3628	0.00
04/11/2010	R201 On 04-November-10	8.50	Call	Bond Future	6233	6	6233	6	0.00
04/11/2010	R201 On 04-November-10	8.55	Call	Bond Future	6404	6	6404	6	0.00
04/11/2010	R201 On 04-November-10	8.45	Call	Bond Future	6061	6	6061	6	0.00
04/11/2010	R201 On 04-November-10	7.25	Call	Bond Future	1828	2	1828	2	0.00
04/11/2010	R201 On 04-November-10	8.00	Call	Bond Future	4499	4	4499	4	0.00
04/11/2010	R201 On 04-November-10	6.75	Call	Bond Future	0	0	0	0	0.00
04/11/2010	R201 On 04-November-10	7.50	Call	Bond Future	2728	3	2728	3	0.00
04/11/2010	R201 On 04-November-10	7.50	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R201 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R201 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R201 On 04-November-10	6.75	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R201 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R201 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R201 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R201 On 03-February-11			Bond Future	7.21	107.6117	7.2070	107.6117	639.00
04/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	2748	4	2748	4	0.00
04/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	2901	4	2901	4	0.00
04/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	2596	4	2596	4	0.00
04/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	87	0	87	0	0.00
04/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	60	0	60	0	0.00
04/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	72	0	72	0	0.00
04/11/2010	R201 On 05-May-11			Bond Future	7.80	109.2162	7.8020	109.2162	0.00
04/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	930	3	930	3	0.00
04/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	855	3	855	3	0.00
04/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	1008	3	1008	3	0.00
04/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	1014	0	1014	0	0.00
04/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	1178	0	1178	0	0.00
04/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	1094	0	1094	0	0.00
04/11/2010	R201 On 04-August-11			Bond Future	8.49	106.4884	8.4940	106.4884	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	144	2	144	2	0.00
04/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	129	2	129	2	0.00
04/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	168	2	168	2	0.00
04/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	3691	1	3691	1	0.00
04/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	3954	1	3954	1	0.00
04/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	3818	1	3818	1	0.00
04/11/2010	R202 On 04-November-10			Bond Future	0.58	163.5091	0.5760	163.5091	0.00
04/11/2010	R202 On 04-November-10	3.05	Call	Bond Future	55428	55	55428	55	0.00
04/11/2010	R202 On 04-November-10	3.10	Call	Bond Future	56282	56	56282	56	0.00
04/11/2010	R202 On 04-November-10	3.00	Call	Bond Future	54566	55	54566	55	0.00
04/11/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R202 On 05-May-11			Bond Future	0.62	165.8519	0.6210	165.8519	6,500.00
04/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	34309	39	34309	39	0.00
04/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	33270	38	33270	38	0.00
04/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	35337	40	35337	40	0.00
04/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R203 On 04-November-10			Bond Future	7.54	104.8951	7.5400	104.8951	0.00
04/11/2010	R203 On 04-November-10	9.25	Call	Bond Future	8738	9	8738	9	0.00
04/11/2010	R203 On 04-November-10	9.30	Call	Bond Future	8980	9	8980	9	0.00
04/11/2010	R203 On 04-November-10	9.20	Call	Bond Future	8496	8	8496	8	0.00
04/11/2010	R203 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R203 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R203 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R203 On 03-February-11			Bond Future	7.85	106.4723	7.8470	106.4723	1,402.00
04/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	3579	5	3579	5	0.00
04/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	3374	4	3374	4	0.00
04/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	3788	5	3788	5	0.00
04/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	253	0	253	0	0.00
04/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	333	0	333	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
04/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	290	0	290	0	0.00
04/11/2010	R203 On 05-May-11			Bond Future	8.25	103.8948	8.2510	103.8948	0.00
04/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	1751	3	1751	3	0.00
04/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	1877	4	1877	4	0.00
04/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	1630	3	1630	3	0.00
04/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	1879	1	1879	1	0.00
04/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	1639	1	1639	1	0.00
04/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	1756	1	1756	1	0.00
04/11/2010	R203 On 04-August-11			Bond Future	8.69	105.5002	8.6940	105.5002	0.00
04/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	885	3	885	3	0.00
04/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	954	3	954	3	0.00
04/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	820	3	820	3	0.00
04/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	4317	2	4317	2	0.00
04/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	3972	2	3972	2	0.00
04/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	4142	2	4142	2	0.00
04/11/2010	R204 On 04-November-10			Bond Future	7.67	105.0291	7.6650	105.0291	0.00
04/11/2010	R204 On 04-November-10	9.25	Call	Bond Future	9025	9	9025	9	0.00
04/11/2010	R204 On 04-November-10	9.30	Call	Bond Future	9293	9	9293	9	0.00
04/11/2010	R204 On 04-November-10	9.20	Call	Bond Future	8756	9	8756	9	0.00
04/11/2010	R204 On 04-November-10	9.00	Call	Bond Future	7671	8	7671	8	0.00
04/11/2010	R204 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R204 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R204 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R204 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R204 On 03-February-11			Bond Future	7.93	102.5785	7.9260	102.5785	1,876.00
04/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	3655	5	3655	5	0.00
04/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	3882	5	3882	5	0.00
04/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	3432	4	3432	4	0.00
04/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	456	0	456	0	0.00
04/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	351	0	351	0	0.00
04/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	401	0	401	0	0.00
04/11/2010	R204 On 05-May-11			Bond Future	8.28	104.1044	8.2830	104.1044	0.00
04/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	2617	4	2617	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	2456	4	2456	4	0.00
04/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	2783	5	2783	5	0.00
04/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	1325	1	1325	1	0.00
04/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	1541	1	1541	1	0.00
04/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	1430	1	1430	1	0.00
04/11/2010	R204 On 04-August-11			Bond Future	8.67	101.6776	8.6690	101.6776	0.00
04/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	1019	3	1019	3	0.00
04/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	943	3	943	3	0.00
04/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	1098	3	1098	3	0.00
04/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	4411	2	4411	2	0.00
04/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	4805	2	4805	2	0.00
04/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	4606	2	4606	2	0.00
04/11/2010	R206 On 04-November-10			Bond Future	6.53	105.0598	6.5250	105.0598	0.00
04/11/2010	R206 On 04-November-10	8.50	Call	Bond Future	5503	5	5503	5	0.00
04/11/2010	R206 On 04-November-10	8.55	Call	Bond Future	5638	6	5638	6	0.00
04/11/2010	R206 On 04-November-10	8.45	Call	Bond Future	5368	5	5368	5	0.00
04/11/2010	R206 On 04-November-10	7.25	Call	Bond Future	2064	2	2064	2	0.00
04/11/2010	R206 On 04-November-10	8.00	Call	Bond Future	4145	4	4145	4	0.00
04/11/2010	R206 On 04-November-10	6.75	Call	Bond Future	646	1	646	1	0.00
04/11/2010	R206 On 04-November-10	8.00	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R206 On 04-November-10	6.75	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R206 On 04-November-10	7.25	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R206 On 04-November-10	8.45	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R206 On 04-November-10	8.55	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R206 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R206 On 03-February-11			Bond Future	7.10	102.8742	7.0970	102.8742	0.00
04/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	2369	4	2369	4	0.00
04/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	2249	4	2249	4	0.00
04/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	2490	4	2490	4	0.00
04/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	26	0	26	0	0.00
04/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	40	0	40	0	0.00
04/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	33	0	33	0	0.00
04/11/2010	R206 On 05-May-11			Bond Future	7.85	104.4059	7.8470	104.4059	0.00

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04/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	403	2	403	2	0.00
04/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	445	2	445	2	0.00
04/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	364	2	364	2	0.00
04/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	1309	0	1309	0	0.00
04/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	1151	0	1151	0	0.00
04/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	1229	0	1229	0	0.00
04/11/2010	R206 On 04-August-11			Bond Future	8.77	102.2487	8.7720	102.2487	0.00
04/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	34	1	34	1	0.00
04/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	38	1	38	1	0.00
04/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	29	1	29	1	0.00
04/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	3971	1	3971	1	0.00
04/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	3758	1	3758	1	0.00
04/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	3865	1	3865	1	0.00
04/11/2010	R207 On 04-November-10			Bond Future	7.74	99.0090	7.7400	99.0090	0.00
04/11/2010	R207 On 04-November-10	9.25	Call	Bond Future	9021	9	9021	9	0.00
04/11/2010	R207 On 04-November-10	9.30	Call	Bond Future	9301	9	9301	9	0.00
04/11/2010	R207 On 04-November-10	9.20	Call	Bond Future	8740	9	8740	9	0.00
04/11/2010	R207 On 04-November-10	9.40	Call	Bond Future	9857	10	9857	10	0.00
04/11/2010	R207 On 04-November-10	9.40	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R207 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R207 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R207 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R207 On 03-February-11			Bond Future	7.99	96.8569	7.9860	96.8569	1,400.00
04/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	4788	6	4788	6	0.00
04/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5040	6	5040	6	0.00
04/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	4538	5	4538	5	0.00
04/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	296	0	296	0	0.00
04/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	224	0	224	0	0.00
04/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	258	0	258	0	0.00
04/11/2010	R207 On 05-May-11			Bond Future	8.31	98.3063	8.3070	98.3063	0.00
04/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	2740	4	2740	4	0.00
04/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	2573	4	2573	4	0.00
04/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	2913	5	2913	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	1505	1	1505	1	0.00
04/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	1741	1	1741	1	0.00
04/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	1620	1	1620	1	0.00
04/11/2010	R207 On 04-August-11			Bond Future	8.66	96.1800	8.6560	96.1800	0.00
04/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	1614	4	1614	4	0.00
04/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	1510	3	1510	3	0.00
04/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	1723	4	1723	4	0.00
04/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	3738	2	3738	2	0.00
04/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	4101	2	4101	2	0.00
04/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	3917	2	3917	2	0.00
04/11/2010	R208 On 04-November-10			Bond Future	7.83	93.0074	7.8300	93.0074	0.00
04/11/2010	R208 On 04-November-10	9.25	Call	Bond Future	8883	9	8883	9	0.00
04/11/2010	R208 On 04-November-10	9.20	Call	Bond Future	8590	8	8590	8	0.00
04/11/2010	R208 On 04-November-10	9.30	Call	Bond Future	9175	9	9175	9	0.00
04/11/2010	R208 On 04-November-10	9.30	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R208 On 04-November-10	9.20	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R208 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R208 On 03-February-11			Bond Future	8.05	94.4096	8.0460	94.4096	5,596.00
04/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	4733	5	4733	5	0.00
04/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4478	5	4478	5	0.00
04/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	4993	6	4993	6	0.00
04/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	293	0	293	0	0.00
04/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	383	0	383	0	0.00
04/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	335	0	335	0	0.00
04/11/2010	R208 On 05-May-11			Bond Future	8.34	92.4152	8.3370	92.4152	0.00
04/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	2774	4	2774	4	0.00
04/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	2953	4	2953	4	0.00
04/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	2601	4	2601	4	0.00
04/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1905	1	1905	1	0.00
04/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1647	1	1647	1	0.00
04/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1772	1	1772	1	0.00
04/11/2010	R208 On 04-August-11			Bond Future	8.65	93.8436	8.6480	93.8436	0.00
04/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	1796	4	1796	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	1912	4	1912	4	0.00
04/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	1684	3	1684	3	0.00
04/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	4394	2	4394	2	0.00
04/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	4008	2	4008	2	0.00
04/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	4199	2	4199	2	0.00
04/11/2010	R209 On 04-November-10			Bond Future	7.97	82.0623	7.9700	82.0623	0.00
04/11/2010	R209 On 04-November-10	9.00	Call	Bond Future	8674	9	8674	9	0.00
04/11/2010	R209 On 04-November-10	9.05	Call	Bond Future	9057	9	9057	9	0.00
04/11/2010	R209 On 04-November-10	8.95	Call	Bond Future	8288	8	8288	8	0.00
04/11/2010	R209 On 04-November-10	8.50	Call	Bond Future	4659	5	4659	5	0.00
04/11/2010	R209 On 04-November-10	8.25	Call	Bond Future	2516	3	2516	3	0.00
04/11/2010	R209 On 04-November-10	9.25	Call	Bond Future	10555	11	10555	11	0.00
04/11/2010	R209 On 04-November-10	7.75	Call	Bond Future	0	0	0	0	0.00
04/11/2010	R209 On 04-November-10	9.25	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R209 On 04-November-10	7.75	Put	Bond Future	2067	2	2067	2	0.00
04/11/2010	R209 On 04-November-10	8.50	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R209 On 04-November-10	8.25	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R209 On 04-November-10	8.95	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R209 On 04-November-10	9.05	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R209 On 04-November-10	9.00	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R209 On 03-February-11			Bond Future	8.12	83.2876	8.1230	83.2876	23,685.00
04/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	7599	9	7599	9	0.00
04/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	7941	9	7941	9	0.00
04/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	7257	8	7257	8	0.00
04/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	370	0	370	0	0.00
04/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	286	0	286	0	0.00
04/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	326	0	326	0	0.00
04/11/2010	R209 On 05-May-11			Bond Future	8.31	81.3848	8.3080	81.3848	0.00
04/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	4067	6	4067	6	0.00
04/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	4312	6	4312	6	0.00
04/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	3828	5	3828	5	0.00
04/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2616	2	2616	2	0.00
04/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	2264	2	2264	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
04/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2435	2	2435	2	0.00
04/11/2010	R209 On 04-August-11			Bond Future	8.50	82.6397	8.5010	82.6397	0.00
04/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	4002	6	4002	6	0.00
04/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	4212	6	4212	6	0.00
04/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	3797	6	3797	6	0.00
04/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	12281	15	12281	15	0.00
04/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	598	0	598	0	0.00
04/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	4224	3	4224	3	0.00
04/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	3805	2	3805	2	0.00
04/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	4010	3	4010	3	0.00
04/11/2010	R210 On 04-November-10			Bond Future	121.78	121.7873	121.7802	121.7873	0.00
04/11/2010	R210 On 04-November-10	3.10	Call	Bond Future	118680	119	118680	119	0.00
04/11/2010	R210 On 04-November-10	3.05	Call	Bond Future	118730	119	118730	119	0.00
04/11/2010	R210 On 04-November-10	3.15	Call	Bond Future	118630	119	118630	119	0.00
04/11/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R211 On 04-November-10			Bond Future	2.22	102.2049	2.2180	102.2049	0.00
04/11/2010	R211 On 04-November-10	2.75	Call	Bond Future	3053	3	3053	3	0.00
04/11/2010	R211 On 04-November-10	2.80	Call	Bond Future	3335	3	3335	3	0.00
04/11/2010	R211 On 04-November-10	2.70	Call	Bond Future	2771	3	2771	3	0.00
04/11/2010	R211 On 04-November-10	2.70	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R211 On 04-November-10	2.80	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R211 On 04-November-10	2.75	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R211 On 03-February-11			Bond Future	2.33	102.4554	2.3250	102.4554	539.00
04/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	971	2	971	2	0.00
04/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	1247	3	1247	3	0.00
04/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	695	2	695	2	0.00
04/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R212 On 04-November-10			Bond Future	2.65	101.6792	2.6540	101.6792	0.00
04/11/2010	R212 On 04-November-10	3.00	Call	Bond Future	3295	3	3295	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2010	R212 On 04-November-10	3.05	Call	Bond Future	3761	4	3761	4	0.00
04/11/2010	R212 On 04-November-10	2.95	Call	Bond Future	2826	3	2826	3	0.00
04/11/2010	R212 On 04-November-10	2.95	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R212 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R212 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R212 On 03-February-11			Bond Future	2.73	101.8015	2.7280	101.8015	1,868.00
04/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	2531	4	2531	4	0.00
04/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	2988	5	2988	5	0.00
04/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	2071	4	2071	4	0.00
04/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
04/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
04/11/2010	TRT1 On 04-November-10			Index Future	344.40	343.1590	344.3960	343.1590	0.00
04/11/2010	TRT1 On 03-February-11			Index Future	349.51	348.2480	349.5050	348.2480	100.00
04/11/2010	TRT1 On 05-May-11			Index Future	354.61	353.3380	354.6130	353.3380	0.00
05/11/2010	AL7T On 03-February-11			Index Future	384.04	378.2490	384.0370	378.2490	30.00
05/11/2010	ALBI On 03-February-11			Index Future	353.03	347.8720	353.0310	347.8720	1,132.00
05/11/2010	ALBI On 05-May-11			Index Future	358.25	347.8720	358.2530	347.8720	0.00
05/11/2010	CRD1 On 03-February-11			Index Future	157.22	155.0160	157.2190	155.0160	2.00
05/11/2010	CRD1 On 05-May-11			Index Future	159.51	157.2820	159.5090	157.2820	0.00
05/11/2010	GOVI On 03-February-11			GOVI	353.65	348.4870	353.6510	348.4870	202.00
05/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	106510	5	106510	5	0.00
05/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	106610	5	106610	5	0.00
05/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	106410	5	106410	5	0.00
05/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
05/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
05/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
05/11/2010	GOVI On 05-May-11			GOVI	358.88	348.4870	358.8830	348.4870	0.00
05/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	98830	0	98830	0	0.00
05/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	98730	0	98730	0	0.00
05/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	98930	0	98930	0	0.00
05/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	1	0	1	0.00
05/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	1	0	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
05/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	1	0	1	0.00
05/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/11/2010	IGOV On 03-February-11			Index Future	147.30	144.5630	147.3010	144.5630	0.00
05/11/2010	IGOV On 05-May-11			Index Future	149.48	144.5630	149.4800	144.5630	0.00
05/11/2010	IGOV On 04-August-11			Index Future	151.69	144.5630	151.6870	144.5630	0.00
05/11/2010	ILBI On 03-February-11			Index Future	403.48	403.3400	403.4770	403.3400	370.00
05/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.81	94.1840	5.8100	94.1840	2,500.00
05/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.68	94.3100	5.6800	94.3100	2,500.00
05/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.62	94.3800	5.6200	94.3800	0.00
05/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.55	94.4410	5.5500	94.4410	0.00
05/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.52	94.4700	5.5200	94.4700	5,500.00
05/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.51	94.4900	5.5100	94.4900	0.00
05/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.53	94.4800	5.5300	94.4800	4,500.00
05/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.62	94.3900	5.6200	94.3900	13,700.00
05/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.77	94.2400	5.7700	94.2400	5,200.00
05/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	5.98	94.0300	5.9800	94.0300	0.00
05/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.22	93.7900	6.2200	93.7900	0.00
05/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	40,000.00
05/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/11/2010	OTH1 On 03-February-11			Index Future	349.31	344.1820	349.3090	344.1820	3.00
05/11/2010	OTH1 On 05-May-11			Index Future	354.48	344.1820	354.4760	344.1820	0.00
05/11/2010	R157 On 04-November-10			Bond Future	6.95	128.5003	6.9500	128.5003	0.00
05/11/2010	R157 On 03-February-11			Bond Future	6.96	128.8810	6.9640	128.8810	6,186.00
05/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	4168	3	4168	3	0.00
05/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	4371	3	4371	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3967	2	3967	2	0.00
05/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	81	0	81	0	0.00
05/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	57	0	57	0	0.00
05/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	68	0	68	0	0.00
05/11/2010	R157 On 05-May-11			Bond Future	7.04	122.1331	7.0360	122.1331	705.00
05/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	3321	1	3321	1	0.00
05/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3490	1	3490	1	0.00
05/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2991	1	2991	1	0.00
05/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	3154	1	3154	1	0.00
05/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	387	2	387	2	0.00
05/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	429	2	429	2	0.00
05/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	313	2	313	2	0.00
05/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	348	2	348	2	0.00
05/11/2010	R157 On 04-August-11			Bond Future	7.12	122.1308	7.1160	122.1308	0.00
05/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2525	0	2525	0	0.00
05/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2654	0	2654	0	0.00
05/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2398	0	2398	0	0.00
05/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1078	5	1078	5	0.00
05/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	942	4	942	4	0.00
05/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1009	4	1009	4	0.00
05/11/2010	R186 On 04-November-10			Bond Future	7.93	127.1172	7.9300	127.1172	0.00
05/11/2010	R186 On 03-February-11			Bond Future	7.97	122.1894	7.9670	122.1894	23,682.00
05/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	10261	9	10261	9	0.00
05/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	10687	9	10687	9	0.00
05/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	9837	8	9837	8	0.00
05/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1670	1	1670	1	3,000.00
05/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	247	0	247	0	0.00
05/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	3946	5	3946	5	0.00
05/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	184	0	184	0	0.00
05/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	213	0	213	0	0.00
05/11/2010	R186 On 05-May-11			Bond Future	8.03	122.1898	8.0270	122.1898	0.00
05/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	8239	6	8239	6	0.00
05/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	8605	6	8605	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
05/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	3533	2	3533	2	5,500.00
05/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	7878	5	7878	5	0.00
05/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1299	2	1299	2	0.00
05/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	3808	6	3808	6	0.00
05/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1093	2	1093	2	0.00
05/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1192	2	1192	2	0.00
05/11/2010	R186 On 04-August-11			Bond Future	8.09	116.9394	8.0900	116.9394	0.00
05/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	5441	3	5441	3	0.00
05/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	5171	3	5171	3	0.00
05/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	5718	3	5718	3	0.00
05/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	3644	6	3644	6	0.00
05/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4078	7	4078	7	0.00
05/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	3856	7	3856	7	0.00
05/11/2010	R189 On 04-November-10			Bond Future	209.71	209.6308	209.7050	209.6308	0.00
05/11/2010	R197 On 04-November-10			Bond Future	226.37	226.3851	226.3720	226.3851	0.00
05/11/2010	R201 On 04-November-10			Bond Future	6.75	110.3628	6.7500	110.3628	0.00
05/11/2010	R201 On 03-February-11			Bond Future	6.75	106.2886	6.7500	106.2886	639.00
05/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	4266	3	4266	3	0.00
05/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	4102	3	4102	3	0.00
05/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4430	3	4430	3	0.00
05/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	8	0	8	0	0.00
05/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	12	0	12	0	0.00
05/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	9	0	9	0	0.00
05/11/2010	R201 On 05-May-11			Bond Future	6.81	106.2876	6.8140	106.2876	0.00
05/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	3164	1	3164	1	0.00
05/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	3305	1	3305	1	0.00
05/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	3025	1	3025	1	0.00
05/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	170	1	170	1	0.00
05/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	134	1	134	1	0.00
05/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	151	1	151	1	0.00
05/11/2010	R201 On 04-August-11			Bond Future	6.89	101.9129	6.8880	101.9129	0.00
05/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1818	0	1818	0	0.00
05/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1931	0	1931	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
05/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1721	0	1721	0	0.00
05/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	772	4	772	4	0.00
05/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	680	4	680	4	0.00
05/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	718	4	718	4	0.00
05/11/2010	R202 On 04-November-10			Bond Future	0.58	163.5091	0.5760	163.5091	0.00
05/11/2010	R202 On 03-February-11			Bond Future	0.50	3.0500	0.4980	3.0500	3,320.00
05/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	57081	0	57081	0	0.00
05/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	57928	0	57928	0	0.00
05/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	56225	0	56225	0	0.00
05/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
05/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
05/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
05/11/2010	R202 On 05-May-11			Bond Future	0.42	160.9681	0.4210	160.9681	6,500.00
05/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	39971	34	39971	34	0.00
05/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	40999	35	40999	35	0.00
05/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	38932	33	38932	33	0.00
05/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
05/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
05/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
05/11/2010	R203 On 04-November-10			Bond Future	7.54	104.8951	7.5400	104.8951	0.00
05/11/2010	R203 On 03-February-11			Bond Future	7.54	105.3597	7.5440	105.3597	1,402.00
05/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4972	4	4972	4	0.00
05/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	5202	4	5202	4	0.00
05/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4744	3	4744	3	0.00
05/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	130	0	130	0	0.00
05/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	95	0	95	0	0.00
05/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	111	0	111	0	0.00
05/11/2010	R203 On 05-May-11			Bond Future	7.62	101.2330	7.6230	101.2330	0.00
05/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3748	2	3748	2	0.00
05/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3563	2	3563	2	0.00
05/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3936	2	3936	2	0.00
05/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	582	2	582	2	0.00
05/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	696	2	696	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	637	2	637	2	0.00
05/11/2010	R203 On 04-August-11			Bond Future	7.71	101.2365	7.7080	101.2365	0.00
05/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2951	1	2951	1	0.00
05/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2806	1	2806	1	0.00
05/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	3100	1	3100	1	0.00
05/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1451	4	1451	4	0.00
05/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1635	4	1635	4	0.00
05/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1541	4	1541	4	0.00
05/11/2010	R204 On 04-November-10			Bond Future	7.67	105.0291	7.6650	105.0291	0.00
05/11/2010	R204 On 03-February-11			Bond Future	7.66	101.4887	7.6580	101.4887	1,876.00
05/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4999	4	4999	4	0.00
05/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	4750	3	4750	3	0.00
05/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	5251	4	5251	4	0.00
05/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	153	0	153	0	0.00
05/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	207	0	207	0	0.00
05/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	178	0	178	0	0.00
05/11/2010	R204 On 05-May-11			Bond Future	7.73	101.4873	7.7330	101.4873	0.00
05/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4820	3	4820	3	0.00
05/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	5042	3	5042	3	0.00
05/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	4602	2	4602	2	0.00
05/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	596	2	596	2	0.00
05/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	493	1	493	1	0.00
05/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	542	1	542	1	0.00
05/11/2010	R204 On 04-August-11			Bond Future	7.81	97.4901	7.8130	97.4901	0.00
05/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	3000	1	3000	1	0.00
05/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	3159	1	3159	1	0.00
05/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2844	1	2844	1	0.00
05/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2086	5	2086	5	0.00
05/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	1853	4	1853	4	0.00
05/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	1967	5	1967	5	0.00
05/11/2010	R206 On 04-November-10			Bond Future	6.53	105.0598	6.5250	105.0598	0.00
05/11/2010	R206 On 03-February-11			Bond Future	6.54	101.5404	6.5400	101.5404	0.00
05/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3814	2	3814	2	0.00

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05/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3941	2	3941	2	0.00
05/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3687	2	3687	2	0.00
05/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	3	0	3	0	0.00
05/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
05/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	2	0	2	0	0.00
05/11/2010	R206 On 05-May-11			Bond Future	6.60	101.5410	6.6040	101.5410	0.00
05/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2289	0	2289	0	0.00
05/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	2184	0	2184	0	0.00
05/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2395	0	2395	0	0.00
05/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	104	1	104	1	0.00
05/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	132	1	132	1	0.00
05/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	117	1	117	1	0.00
05/11/2010	R206 On 04-August-11			Bond Future	6.68	97.7904	6.6800	97.7904	0.00
05/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1285	0	1285	0	0.00
05/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1216	0	1216	0	0.00
05/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1355	0	1355	0	0.00
05/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	532	4	532	4	0.00
05/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	615	4	615	4	0.00
05/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	573	4	573	4	0.00
05/11/2010	R207 On 04-November-10			Bond Future	7.74	99.0090	7.7400	99.0090	0.00
05/11/2010	R207 On 03-February-11			Bond Future	7.74	95.8350	7.7390	95.8350	1,400.00
05/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	6170	5	6170	5	0.00
05/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	5902	5	5902	5	0.00
05/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	6440	5	6440	5	0.00
05/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	98	0	98	0	0.00
05/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	135	0	135	0	0.00
05/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	115	0	115	0	0.00
05/11/2010	R207 On 05-May-11			Bond Future	7.81	95.8385	7.8100	95.8385	0.00
05/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	4790	3	4790	3	0.00
05/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	5017	3	5017	3	0.00
05/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	4567	3	4567	3	0.00
05/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	770	2	770	2	0.00
05/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	644	2	644	2	0.00

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05/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	705	2	705	2	0.00
05/11/2010	R207 On 04-August-11			Bond Future	7.89	92.2115	7.8870	92.2115	0.00
05/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3856	2	3856	2	0.00
05/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	4040	2	4040	2	0.00
05/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	3676	2	3676	2	0.00
05/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	1844	4	1844	4	0.00
05/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	1632	4	1632	4	0.00
05/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	1735	4	1735	4	0.00
05/11/2010	R208 On 04-November-10			Bond Future	7.83	93.0074	7.8300	93.0074	0.00
05/11/2010	R208 On 03-February-11			Bond Future	7.83	93.5467	7.8280	93.5467	5,596.00
05/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	5989	5	5989	5	0.00
05/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	6266	5	6266	5	0.00
05/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	5713	4	5713	4	0.00
05/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	199	0	199	0	0.00
05/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	147	0	147	0	0.00
05/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	171	0	171	0	0.00
05/11/2010	R208 On 05-May-11			Bond Future	7.89	90.1766	7.8940	90.1766	0.00
05/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	4654	3	4654	3	0.00
05/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	4426	3	4426	3	0.00
05/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	4886	3	4886	3	0.00
05/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	784	2	784	2	0.00
05/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	934	2	934	2	0.00
05/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	856	2	856	2	0.00
05/11/2010	R208 On 04-August-11			Bond Future	7.96	90.1769	7.9630	90.1769	0.00
05/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3876	2	3876	2	0.00
05/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	4063	2	4063	2	0.00
05/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	3693	2	3693	2	0.00
05/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2216	4	2216	4	0.00
05/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	1972	4	1972	4	0.00
05/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2091	4	2091	4	0.00
05/11/2010	R209 On 04-November-10			Bond Future	7.97	82.0623	7.9700	82.0623	0.00
05/11/2010	R209 On 03-February-11			Bond Future	7.99	82.2939	7.9850	82.2939	23,685.00
05/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	8733	8	8733	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	9088	8	9088	8	0.00
05/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	8377	7	8377	7	0.00
05/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	240	0	240	0	0.00
05/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	183	0	183	0	0.00
05/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	210	0	210	0	0.00
05/11/2010	R209 On 05-May-11			Bond Future	8.03	79.1669	8.0300	79.1669	0.00
05/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	5677	4	5677	4	0.00
05/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	5969	4	5969	4	0.00
05/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	5390	4	5390	4	0.00
05/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	1716	3	1716	3	0.00
05/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1459	2	1459	2	0.00
05/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	1583	2	1583	2	0.00
05/11/2010	R209 On 04-August-11			Bond Future	8.08	79.1661	8.0760	79.1661	0.00
05/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	6186	4	6186	4	0.00
05/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	6454	4	6454	4	0.00
05/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	5922	4	5922	4	0.00
05/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	15660	12	15660	12	0.00
05/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	297	1	297	1	0.00
05/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	2670	4	2670	4	0.00
05/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2367	4	2367	4	0.00
05/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	2515	4	2515	4	0.00
05/11/2010	R210 On 04-November-10			Bond Future	121.78	121.7873	121.7802	121.7873	0.00
05/11/2010	R211 On 04-November-10			Bond Future	2.22	102.2049	2.2180	102.2049	0.00
05/11/2010	R211 On 03-February-11			Bond Future	2.03	101.0264	2.0310	101.0264	539.00
05/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	2628	1	2628	1	0.00
05/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	2903	1	2903	1	0.00
05/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	2351	1	2351	1	0.00
05/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
05/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
05/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
05/11/2010	R212 On 04-November-10			Bond Future	2.65	101.6792	2.6540	101.6792	0.00
05/11/2010	R212 On 03-February-11			Bond Future	2.57	100.2679	2.5680	100.2679	1,868.00
05/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4055	3	4055	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4512	3	4512	3	0.00
05/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	3595	2	3595	2	0.00
05/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
05/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
05/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
05/11/2010	TRT1 On 03-February-11			Index Future	354.48	349.5050	354.4840	349.5050	100.00
05/11/2010	TRT1 On 05-May-11			Index Future	359.65	354.6130	359.6480	354.6130	0.00
08/11/2010	AL7T On 03-February-11			Index Future	382.99	384.0370	382.9890	384.0370	30.00
08/11/2010	ALBI On 03-February-11			Index Future	352.08	353.0310	352.0760	353.0310	1,132.00
08/11/2010	ALBI On 05-May-11			Index Future	357.29	358.2530	357.2900	358.2530	0.00
08/11/2010	CRD1 On 03-February-11			Index Future	157.09	157.2190	157.0880	157.2190	2.00
08/11/2010	CRD1 On 05-May-11			Index Future	159.38	159.5090	159.3770	159.5090	0.00
08/11/2010	GOVI On 03-February-11			GOVI	352.76	353.6510	352.7550	353.6510	202.00
08/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	97550	11	97550	11	0.00
08/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	97450	11	97450	11	0.00
08/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	97650	11	97650	11	0.00
08/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
08/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
08/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
08/11/2010	GOVI On 05-May-11			GOVI	357.98	358.8830	357.9790	358.8830	0.00
08/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	89790	10	89790	10	0.00
08/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	89890	10	89890	10	0.00
08/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	89690	10	89690	10	0.00
08/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
08/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
08/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
08/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/11/2010	IGOV On 03-February-11			Index Future	147.32	147.3010	147.3230	147.3010	0.00
08/11/2010	IGOV On 05-May-11			Index Future	149.51	149.4800	149.5050	149.4800	0.00
08/11/2010	IGOV On 04-August-11			Index Future	151.71	151.6870	151.7120	151.6870	0.00
08/11/2010	ILBI On 03-February-11			Index Future	404.80	403.4770	404.7990	403.4770	370.00
08/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/11/2010	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
08/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.85	94.1900	5.8460	94.1900	2,500.00
08/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.70	94.3200	5.6960	94.3200	2,500.00
08/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.64	94.3800	5.6430	94.3800	0.00
08/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.55	94.4500	5.5540	94.4500	0.00
08/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.53	94.4800	5.5250	94.4800	5,500.00
08/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.52	94.4900	5.5240	94.4900	0.00
08/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.53	94.4700	5.5320	94.4700	4,500.00
08/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.63	94.3800	5.6300	94.3800	13,700.00
08/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.78	94.2300	5.7780	94.2300	5,200.00
08/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	5.99	94.0200	5.9930	94.0200	0.00
08/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.24	93.7800	6.2380	93.7800	0.00
08/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.38	93.6100	6.3840	93.6100	40,000.00
08/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/11/2010	OTH1 On 03-February-11			Index Future	348.04	349.3090	348.0390	349.3090	3.00
08/11/2010	OTH1 On 05-May-11			Index Future	353.19	354.4760	353.1930	354.4760	0.00
08/11/2010	R157 On 04-November-10			Bond Future	6.95	128.5003	6.9500	128.5003	0.00
08/11/2010	R157 On 03-February-11			Bond Future	7.01	130.7642	7.0120	130.7642	6,186.00
08/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3962	4	3962	4	0.00
08/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3762	4	3762	4	0.00
08/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	4163	4	4163	4	0.00
08/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	63	0	63	0	0.00
08/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	91	0	91	0	0.00
08/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	76	0	76	0	0.00
08/11/2010	R157 On 05-May-11			Bond Future	7.09	125.8854	7.0870	125.8854	705.00
08/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	3139	3	3139	3	0.00
08/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3305	3	3305	3	0.00
08/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2816	3	2816	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
08/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2976	3	2976	3	0.00
08/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	424	0	424	0	0.00
08/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	470	0	470	0	0.00
08/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	343	0	343	0	0.00
08/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	382	0	382	0	0.00
08/11/2010	R157 On 04-August-11			Bond Future	7.17	127.7617	7.1700	127.7617	0.00
08/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2379	3	2379	3	0.00
08/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2256	2	2256	2	0.00
08/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2505	3	2505	3	0.00
08/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1008	1	1008	1	0.00
08/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1151	1	1151	1	0.00
08/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1078	1	1078	1	0.00
08/11/2010	R186 On 04-November-10			Bond Future	7.93	127.1172	7.9300	127.1172	0.00
08/11/2010	R186 On 03-February-11			Bond Future	8.02	123.9815	8.0240	123.9815	23,682.00
08/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	9699	10	9699	10	0.00
08/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	10121	11	10121	11	0.00
08/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1418	2	1418	2	3,000.00
08/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	9279	10	9279	10	0.00
08/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	277	0	277	0	0.00
08/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4282	4	4282	4	0.00
08/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	206	0	206	0	0.00
08/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	239	0	239	0	0.00
08/11/2010	R186 On 05-May-11			Bond Future	8.09	125.8140	8.0850	125.8140	0.00
08/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	7757	8	7757	8	0.00
08/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	8115	9	8115	9	0.00
08/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	3214	4	3214	4	5,500.00
08/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	7404	8	7404	8	0.00
08/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1413	1	1413	1	0.00
08/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4077	4	4077	4	0.00
08/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1191	1	1191	1	0.00
08/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1299	1	1299	1	0.00
08/11/2010	R186 On 04-August-11			Bond Future	8.15	122.3949	8.1500	122.3949	0.00
08/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	5079	5	5079	5	0.00

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08/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	5346	6	5346	6	0.00
08/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4819	5	4819	5	0.00
08/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4324	4	4324	4	0.00
08/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	3870	4	3870	4	0.00
08/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4092	4	4092	4	0.00
08/11/2010	R189 On 04-November-10			Bond Future	209.71	209.6308	209.7050	209.6308	0.00
08/11/2010	R197 On 04-November-10			Bond Future	226.37	226.3851	226.3720	226.3851	0.00
08/11/2010	R201 On 04-November-10			Bond Future	6.75	110.3628	6.7500	110.3628	0.00
08/11/2010	R201 On 03-February-11			Bond Future	6.79	107.8697	6.7870	107.8697	639.00
08/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	4137	4	4137	4	0.00
08/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4301	4	4301	4	0.00
08/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3974	4	3974	4	0.00
08/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	13	0	13	0	0.00
08/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	8	0	8	0	0.00
08/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	10	0	10	0	0.00
08/11/2010	R201 On 05-May-11			Bond Future	6.85	109.4649	6.8530	109.4649	0.00
08/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	3047	3	3047	3	0.00
08/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	3187	3	3187	3	0.00
08/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2909	3	2909	3	0.00
08/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	182	0	182	0	0.00
08/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	144	0	144	0	0.00
08/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	162	0	162	0	0.00
08/11/2010	R201 On 04-August-11			Bond Future	6.93	106.6870	6.9310	106.6870	0.00
08/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1728	2	1728	2	0.00
08/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1633	2	1633	2	0.00
08/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1839	2	1839	2	0.00
08/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	719	1	719	1	0.00
08/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	815	1	815	1	0.00
08/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	759	1	759	1	0.00
08/11/2010	R202 On 04-November-10			Bond Future	0.58	163.5091	0.5760	163.5091	0.00
08/11/2010	R202 On 03-February-11			Bond Future	0.50	164.2179	0.4990	164.2179	3,320.00
08/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	57052	57	57052	57	0.00
08/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	57899	58	57899	58	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	56196	56	56196	56	0.00
08/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
08/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
08/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
08/11/2010	R202 On 05-May-11			Bond Future	0.42	166.6301	0.4210	166.6301	6,500.00
08/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	39971	40	39971	40	0.00
08/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	40999	41	40999	41	0.00
08/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	38932	39	38932	39	0.00
08/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
08/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
08/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/11/2010	R203 On 04-November-10			Bond Future	7.54	104.8951	7.5400	104.8951	0.00
08/11/2010	R203 On 03-February-11			Bond Future	7.58	106.9320	7.5750	106.9320	1,402.00
08/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4814	5	4814	5	0.00
08/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4587	5	4587	5	0.00
08/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	5043	5	5043	5	0.00
08/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	98	0	98	0	0.00
08/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	135	0	135	0	0.00
08/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	115	0	115	0	0.00
08/11/2010	R203 On 05-May-11			Bond Future	7.66	104.3487	7.6550	104.3487	0.00
08/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3613	4	3613	4	0.00
08/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3431	4	3431	4	0.00
08/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3799	4	3799	4	0.00
08/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	607	1	607	1	0.00
08/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	726	1	726	1	0.00
08/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	664	1	664	1	0.00
08/11/2010	R203 On 04-August-11			Bond Future	7.74	105.9036	7.7410	105.9036	0.00
08/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2842	3	2842	3	0.00
08/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2988	3	2988	3	0.00
08/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2700	3	2700	3	0.00
08/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1690	2	1690	2	0.00
08/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1499	1	1499	1	0.00
08/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1592	2	1592	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
08/11/2010	R204 On 04-November-10			Bond Future	7.67	105.0291	7.6650	105.0291	0.00
08/11/2010	R204 On 03-February-11			Bond Future	7.69	103.0552	7.6940	103.0552	1,876.00
08/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4796	5	4796	5	0.00
08/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	5047	5	5047	5	0.00
08/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	4549	5	4549	5	0.00
08/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	219	0	219	0	0.00
08/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	161	0	161	0	0.00
08/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	188	0	188	0	0.00
08/11/2010	R204 On 05-May-11			Bond Future	7.77	104.5787	7.7700	104.5787	0.00
08/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4638	5	4638	5	0.00
08/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4857	5	4857	5	0.00
08/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	4422	5	4422	5	0.00
08/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	627	1	627	1	0.00
08/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	519	0	519	0	0.00
08/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	571	1	571	1	0.00
08/11/2010	R204 On 04-August-11			Bond Future	7.85	102.1099	7.8520	102.1099	0.00
08/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2862	3	2862	3	0.00
08/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2711	3	2711	3	0.00
08/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	3019	3	3019	3	0.00
08/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	1929	2	1929	2	0.00
08/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2170	2	2170	2	0.00
08/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2046	2	2046	2	0.00
08/11/2010	R206 On 04-November-10			Bond Future	6.53	105.0598	6.5250	105.0598	0.00
08/11/2010	R206 On 03-February-11			Bond Future	6.58	103.0157	6.5780	103.0157	0.00
08/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3712	4	3712	4	0.00
08/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3585	4	3585	4	0.00
08/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3839	4	3839	4	0.00
08/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	1	0	1	0	0.00
08/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	2	0	2	0	0.00
08/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	2	0	2	0	0.00
08/11/2010	R206 On 05-May-11			Bond Future	6.65	104.5384	6.6450	104.5384	0.00
08/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2198	2	2198	2	0.00
08/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	2094	2	2094	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
08/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2303	2	2303	2	0.00
08/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	112	0	112	0	0.00
08/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	142	0	142	0	0.00
08/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	127	0	127	0	0.00
08/11/2010	R206 On 04-August-11			Bond Future	6.73	102.3336	6.7260	102.3336	0.00
08/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1216	1	1216	1	0.00
08/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1285	1	1285	1	0.00
08/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1149	1	1149	1	0.00
08/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	651	1	651	1	0.00
08/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	565	1	565	1	0.00
08/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	607	1	607	1	0.00
08/11/2010	R207 On 04-November-10			Bond Future	7.74	99.0090	7.7400	99.0090	0.00
08/11/2010	R207 On 03-February-11			Bond Future	7.80	97.3606	7.7950	97.3606	1,400.00
08/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5836	6	5836	6	0.00
08/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	6104	6	6104	6	0.00
08/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	5570	6	5570	6	0.00
08/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	151	0	151	0	0.00
08/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	111	0	111	0	0.00
08/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	129	0	129	0	0.00
08/11/2010	R207 On 05-May-11			Bond Future	7.87	98.8036	7.8690	98.8036	0.00
08/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	4499	5	4499	5	0.00
08/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4721	5	4721	5	0.00
08/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	4282	5	4282	5	0.00
08/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	843	1	843	1	0.00
08/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	706	1	706	1	0.00
08/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	772	1	772	1	0.00
08/11/2010	R207 On 04-August-11			Bond Future	7.95	96.6349	7.9480	96.6349	0.00
08/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3615	4	3615	4	0.00
08/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	3441	4	3441	4	0.00
08/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3794	4	3794	4	0.00
08/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	1746	2	1746	2	0.00
08/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	1969	2	1969	2	0.00
08/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	1855	2	1855	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
08/11/2010	R208 On 04-November-10			Bond Future	7.83	93.0074	7.8300	93.0074	0.00
08/11/2010	R208 On 03-February-11			Bond Future	7.89	94.9665	7.8890	94.9665	5,596.00
08/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	5612	6	5612	6	0.00
08/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	5340	6	5340	6	0.00
08/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5887	6	5887	6	0.00
08/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	168	0	168	0	0.00
08/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	226	0	226	0	0.00
08/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	195	0	195	0	0.00
08/11/2010	R208 On 05-May-11			Bond Future	7.96	92.9731	7.9570	92.9731	0.00
08/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	4336	5	4336	5	0.00
08/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	4115	4	4115	4	0.00
08/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	4562	5	4562	5	0.00
08/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	864	1	864	1	0.00
08/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1027	1	1027	1	0.00
08/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	942	1	942	1	0.00
08/11/2010	R208 On 04-August-11			Bond Future	8.03	94.3644	8.0290	94.3644	0.00
08/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3611	4	3611	4	0.00
08/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3792	4	3792	4	0.00
08/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	3435	4	3435	4	0.00
08/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2372	2	2372	2	0.00
08/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2115	2	2115	2	0.00
08/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2241	2	2241	2	0.00
08/11/2010	R209 On 04-November-10			Bond Future	7.97	82.0623	7.9700	82.0623	0.00
08/11/2010	R209 On 03-February-11			Bond Future	8.05	83.5437	8.0510	83.5437	23,685.00
08/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	8163	9	8163	9	0.00
08/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	8513	9	8513	9	0.00
08/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	7812	8	7812	8	0.00
08/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	277	0	277	0	0.00
08/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	210	0	210	0	0.00
08/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	242	0	242	0	0.00
08/11/2010	R209 On 05-May-11			Bond Future	8.10	81.6292	8.0970	81.6292	0.00
08/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	5231	6	5231	6	0.00
08/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	5513	6	5513	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
08/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	4954	5	4954	5	0.00
08/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	1884	2	1884	2	0.00
08/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1607	1	1607	1	0.00
08/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	1741	2	1741	2	0.00
08/11/2010	R209 On 04-August-11			Bond Future	8.15	82.8459	8.1450	82.8459	0.00
08/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	5762	6	5762	6	0.00
08/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	6022	6	6022	6	0.00
08/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	5508	6	5508	6	0.00
08/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	15074	16	15074	16	0.00
08/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	327	0	327	0	0.00
08/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	2872	3	2872	3	0.00
08/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2551	2	2551	2	0.00
08/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	2707	3	2707	3	0.00
08/11/2010	R210 On 04-November-10			Bond Future	121.78	121.7873	121.7802	121.7873	0.00
08/11/2010	R211 On 04-November-10			Bond Future	2.22	102.2049	2.2180	102.2049	0.00
08/11/2010	R211 On 03-February-11			Bond Future	2.02	102.6826	2.0210	102.6826	539.00
08/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	2685	3	2685	3	0.00
08/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	2960	3	2960	3	0.00
08/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	2408	2	2408	2	0.00
08/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
08/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
08/11/2010	R212 On 04-November-10			Bond Future	2.65	101.6792	2.6540	101.6792	0.00
08/11/2010	R212 On 03-February-11			Bond Future	2.57	101.7918	2.5680	101.7918	1,868.00
08/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4055	4	4055	4	0.00
08/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4512	5	4512	5	0.00
08/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	3595	4	3595	4	0.00
08/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
08/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
08/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
08/11/2010	TRT1 On 03-February-11			Index Future	353.63	354.4840	353.6260	354.4840	100.00
08/11/2010	TRT1 On 05-May-11			Index Future	358.78	359.6480	358.7780	359.6480	0.00