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	343.01	Call	GOVI	80820	8	80820	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	342.99	Put	GOVI	0	0	0	0	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	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	348.99	Call	GOVI	73340	7	73340	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	349.01	Put	GOVI	0	0	0	0	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	349.00	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	7.45	Call	Bond Future	2122	2	2122	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	7.55	Put	Bond Future	1122	1	1122	1	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	7.50	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	8.30	Call	Bond Future	4991	5	4991	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	8.20	Put	Bond Future	4736	5	4736	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	8.25	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	7.20	Call	Bond Future	1511	1	1511	1	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	7.30	Put	Bond Future	817	1	817	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	7.25	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	8.05	Call	Bond Future	2772	3	2772	3	0.00
01/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2498	2	2498	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	R203 On 04-August-11	7.95	Put	Bond Future	1891	2	1891	2	0.00
01/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1686	2	1686	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	7.95	Call	Bond Future	2515	3	2515	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	8.05	Put	Bond Future	2144	2	2144	2	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	8.00	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	7.05	Call	Bond Future	1229	1	1229	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	6.95	Put	Bond Future	707	1	707	1	0.00
01/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	616	1	616	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	8.20	Call	Bond Future	3195	3	3195	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	8.30	Put	Bond Future	1960	2	1960	2	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	8.25	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	2.45	Call	Bond Future	2152	0	2152	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	2.55	Put	Bond Future	1	1	1	1	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	2.50	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	342.99	Call	GOVI	91020	8	91020	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	343.01	Put	GOVI	0	0	0	0	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	343.00	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	349.01	Call	GOVI	83300	7	83300	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	348.99	Put	GOVI	0	0	0	0	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	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	7.55	Call	Bond Future	2471	2	2471	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	7.45	Put	Bond Future	1200	1	1200	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	7.55	Put	Bond Future	1053	1	1053	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	8.20	Call	Bond Future	4827	4	4827	4	0.00
02/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	5351	5	5351	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	R186 On 04-August-11	8.30	Put	Bond Future	3954	4	3954	4	0.00
02/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4411	5	4411	5	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	7.30	Call	Bond Future	1817	2	1817	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	7.20	Put	Bond Future	848	1	848	1	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	7.25	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	7.95	Call	Bond Future	2608	2	2608	2	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	8.05	Put	Bond Future	1599	2	1599	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	8.00	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	8.05	Call	Bond Future	2930	3	2930	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	7.95	Put	Bond Future	2288	2	2288	2	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	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	6.95	Call	Bond Future	1214	1	1214	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	7.05	Put	Bond Future	541	1	541	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	7.00	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	8.30	Call	Bond Future	3671	4	3671	4	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	8.20	Put	Bond Future	2097	2	2097	2	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	8.25	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	343.01	Call	GOVI	94460	9	94460	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	342.99	Put	GOVI	0	0	0	0	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	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	348.99	Call	GOVI	87200	8	87200	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	349.01	Put	GOVI	0	0	0	0	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	349.00	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	7.50	Call	Bond Future	2460	2	2460	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2010	R157 On 04-November-10	8.45	Call	Bond Future	6726	7	6726	7	0.00
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	7.45	Call	Bond Future	2242	2	2242	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	7.55	Put	Bond Future	1039	1	1039	1	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	7.50	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	8.75	Call	Bond Future	8123	8	8123	8	7,900.00
03/11/2010	R186 On 04-November-10	9.20	Call	Bond Future	12279	12	12279	12	0.00

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	8.30	Call	Bond Future	5635	5	5635	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	8.20	Put	Bond Future	4171	4	4171	4	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	8.25	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	7.50	Call	Bond Future	2650	3	2650	3	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	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	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	8.45	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	7.20	Call	Bond Future	1602	2	1602	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	7.30	Put	Bond Future	754	1	754	1	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	7.25	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	9.20	Call	Bond Future	8410	8	8410	8	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	9.30	Put	Bond Future	0	0	0	0	0.00
03/11/2010	R203 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
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	8.05	Call	Bond Future	2859	3	2859	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	7.95	Put	Bond Future	1813	2	1813	2	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	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	9.00	Call	Bond Future	7635	8	7635	8	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	9.20	Put	Bond Future	0	0	0	0	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	9.30	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	7.95	Call	Bond Future	2616	3	2616	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	8.05	Put	Bond Future	2043	2	2043	2	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	8.00	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	6.75	Call	Bond Future	574	1	574	1	450.00
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	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	7.05	Call	Bond Future	1304	1	1304	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	6.95	Put	Bond Future	652	1	652	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	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	9.40	Call	Bond Future	9755	10	9755	10	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	9.20	Put	Bond Future	0	0	0	0	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	9.30	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	8.20	Call	Bond Future	3409	3	3409	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	8.30	Put	Bond Future	1805	2	1805	2	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	8.25	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	9.30	Call	Bond Future	9035	9	9035	9	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	9.20	Put	Bond Future	0	0	0	0	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	9.25	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	8.25	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	8.50	Call	Bond Future	4659	4	4659	4	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	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	8.95	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	342.99	Call	GOVI	54970	9	54970	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	343.01	Put	GOVI	0	0	0	0	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	343.00	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	349.01	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	348.99	Put	GOVI	5030	0	5030	0	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	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	7.55	Call	Bond Future	365	2	365	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	7.45	Put	Bond Future	4612	1	4612	1	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	7.50	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	8.20	Call	Bond Future	2659	5	2659	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	8.30	Put	Bond Future	6401	4	6401	4	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	8.25	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	7.30	Call	Bond Future	168	2	168	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	7.20	Put	Bond Future	3954	1	3954	1	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	7.25	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	7.95	Call	Bond Future	820	3	820	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	8.05	Put	Bond Future	3972	2	3972	2	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	8.00	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

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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	8.05	Call	Bond Future	1098	3	1098	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	7.95	Put	Bond Future	4805	2	4805	2	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	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	6.95	Call	Bond Future	29	1	29	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	7.05	Put	Bond Future	3758	1	3758	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	7.00	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	8.30	Call	Bond Future	1723	4	1723	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	8.20	Put	Bond Future	4101	2	4101	2	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	8.25	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	343.01	Call	GOVI	106410	5	106410	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	342.99	Put	GOVI	0	0	0	0	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	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	348.99	Call	GOVI	98930	0	98930	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	349.01	Put	GOVI	0	1	0	1	0.00
05/11/2010	GOVI On 05-May-11	348.99	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	7.85	Call	Bond Future	3967	2	3967	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	R157 On 03-February-11	7.95	Call	Bond Future	4371	3	4371	3	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	7.85	Put	Bond Future	81	0	81	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	7.45	Call	Bond Future	2398	0	2398	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	7.55	Put	Bond Future	942	4	942	4	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	7.50	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	7.75	Call	Bond Future	1670	1	1670	1	3,000.00
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	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	8.30	Call	Bond Future	5718	3	5718	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	8.20	Put	Bond Future	4078	7	4078	7	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	8.25	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	8.05	Call	Bond Future	4430	3	4430	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	7.95	Put	Bond Future	12	0	12	0	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	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	7.20	Call	Bond Future	1721	0	1721	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	7.30	Call	Bond Future	1931	0	1931	0	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	7.20	Put	Bond Future	772	4	772	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	8.45	Call	Bond Future	4744	3	4744	3	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	8.55	Put	Bond Future	95	0	95	0	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	8.50	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	8.05	Call	Bond Future	3100	1	3100	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	7.95	Put	Bond Future	1635	4	1635	4	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	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	8.55	Call	Bond Future	5251	4	5251	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	8.45	Put	Bond Future	207	0	207	0	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	8.50	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	7.95	Call	Bond Future	2844	1	2844	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	8.05	Put	Bond Future	1853	4	1853	4	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	8.00	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

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	R206 On 03-February-11	7.95	Call	Bond Future	3687	2	3687	2	0.00
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	8.05	Put	Bond Future	2	0	2	0	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	8.00	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	7.05	Call	Bond Future	1355	0	1355	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	6.95	Put	Bond Future	615	4	615	4	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	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	8.80	Call	Bond Future	6440	5	6440	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	8.70	Put	Bond Future	135	0	135	0	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	8.75	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

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	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	8.20	Call	Bond Future	3676	2	3676	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	8.30	Put	Bond Future	1632	4	1632	4	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	8.25	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	8.70	Call	Bond Future	5713	4	5713	4	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	8.80	Put	Bond Future	147	0	147	0	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	8.75	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	7.70	Call	Bond Future	2976	3	2976	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	7.65	Call	Bond Future	2816	3	2816	3	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	7.70	Put	Bond Future	424	0	424	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	8.70	Call	Bond Future	7404	8	7404	8	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	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	7.70	Call	Bond Future	2909	3	2909	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	7.80	Put	Bond Future	144	0	144	0	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	7.75	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	2.00	Call	Bond Future	38932	39	38932	39	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	2.10	Put	Bond Future	0	0	0	0	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	2.05	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	8.30	Call	Bond Future	3799	4	3799	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	8.20	Put	Bond Future	726	1	726	1	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	8.25	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	8.45	Call	Bond Future	4422	5	4422	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	8.55	Put	Bond Future	519	0	519	0	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	8.50	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	7.55	Call	Bond Future	2303	2	2303	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	7.45	Call	Bond Future	2094	2	2094	2	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	7.55	Put	Bond Future	112	0	112	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	8.45	Call	Bond Future	4282	5	4282	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	8.55	Put	Bond Future	706	1	706	1	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	8.50	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	8.55	Call	Bond Future	4562	5	4562	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	8.45	Put	Bond Future	1027	1	1027	1	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	8.50	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

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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
09/11/2010	AL7T On 03-February-11			Index Future	382.41	382.9890	382.4060	382.9890	30.00

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09/11/2010	ALBI On 03-February-11			Index Future	351.61	352.0760	351.6130	352.0760	1,132.00
09/11/2010	ALBI On 05-May-11			Index Future	356.82	357.2900	356.8220	357.2900	0.00
09/11/2010	CRD1 On 03-February-11			Index Future	154.75	157.0880	154.7450	157.0880	2.00
09/11/2010	CRD1 On 05-May-11			Index Future	157.01	159.3770	157.0090	159.3770	0.00
09/11/2010	GOVI On 03-February-11			GOVI	352.32	352.7550	352.3200	352.7550	202.00
09/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	93200	10	93200	10	0.00
09/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	93300	10	93300	10	0.00
09/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	93100	10	93100	10	0.00
09/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
09/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
09/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
09/11/2010	GOVI On 05-May-11			GOVI	357.54	357.9790	357.5390	357.9790	0.00
09/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	85390	9	85390	9	0.00
09/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	85290	9	85290	9	0.00
09/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	85490	9	85490	9	0.00
09/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
09/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
09/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
09/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/11/2010	IGOV On 03-February-11			Index Future	147.35	147.3230	147.3490	147.3230	0.00
09/11/2010	IGOV On 05-May-11			Index Future	149.53	149.5050	149.5320	149.5050	0.00
09/11/2010	IGOV On 04-August-11			Index Future	151.74	151.7120	151.7400	151.7120	0.00
09/11/2010	ILBI On 03-February-11			Index Future	399.44	404.7990	399.4360	404.7990	370.00
09/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.83	94.1540	5.8340	94.1540	2,500.00
09/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.69	94.3040	5.6930	94.3040	2,500.00
09/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.64	94.3570	5.6440	94.3570	0.00
09/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.56	94.4460	5.5570	94.4460	0.00

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09/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.54	94.4750	5.5350	94.4750	5,500.00
09/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.54	94.4760	5.5360	94.4760	0.00
09/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.55	94.4680	5.5480	94.4680	4,500.00
09/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.64	94.3700	5.6420	94.3700	13,700.00
09/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.79	94.2220	5.7910	94.2220	5,200.00
09/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.01	94.0070	6.0050	94.0070	0.00
09/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.25	93.7620	6.2510	93.7620	0.00
09/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.40	93.6160	6.3970	93.6160	40,000.00
09/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/11/2010	OTH1 On 03-February-11			Index Future	347.42	348.0390	347.4230	348.0390	3.00
09/11/2010	OTH1 On 05-May-11			Index Future	352.57	353.1930	352.5690	353.1930	0.00
09/11/2010	R157 On 04-November-10			Bond Future	6.95	128.5003	6.9500	128.5003	0.00
09/11/2010	R157 On 03-February-11			Bond Future	7.02	130.5497	7.0170	130.5497	6,186.00
09/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3939	4	3939	4	0.00
09/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	4140	4	4140	4	0.00
09/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3739	4	3739	4	0.00
09/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	90	0	90	0	0.00
09/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	62	0	62	0	0.00
09/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	76	0	76	0	0.00
09/11/2010	R157 On 05-May-11			Bond Future	7.09	125.6700	7.0920	125.6700	705.00
09/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	3119	3	3119	3	0.00
09/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3285	3	3285	3	0.00
09/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2797	3	2797	3	0.00
09/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2957	3	2957	3	0.00
09/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	426	0	426	0	0.00
09/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	472	0	472	0	0.00
09/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	344	0	344	0	0.00
09/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	383	0	383	0	0.00
09/11/2010	R157 On 04-August-11			Bond Future	7.18	127.5471	7.1760	127.5471	0.00
09/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2361	2	2361	2	0.00
09/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2486	3	2486	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2239	2	2239	2	0.00
09/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1158	1	1158	1	0.00
09/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1013	1	1013	1	0.00
09/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1084	1	1084	1	0.00
09/11/2010	R186 On 04-November-10			Bond Future	7.93	127.1172	7.9300	127.1172	0.00
09/11/2010	R186 On 03-February-11			Bond Future	8.05	123.3936	8.0490	123.3936	23,682.00
09/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	9456	10	9456	10	0.00
09/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	9876	10	9876	10	0.00
09/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	9038	9	9038	9	0.00
09/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1319	1	1319	1	3,000.00
09/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	293	0	293	0	0.00
09/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4440	4	4440	4	0.00
09/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	218	0	218	0	0.00
09/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	253	0	253	0	0.00
09/11/2010	R186 On 05-May-11			Bond Future	8.11	125.2258	8.1110	125.2258	0.00
09/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	7548	8	7548	8	0.00
09/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	7902	8	7902	8	0.00
09/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	3080	3	3080	3	5,500.00
09/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	7198	7	7198	7	0.00
09/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1470	1	1470	1	0.00
09/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4206	4	4206	4	0.00
09/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1241	1	1241	1	0.00
09/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1352	1	1352	1	0.00
09/11/2010	R186 On 04-August-11			Bond Future	8.18	121.7970	8.1760	121.7970	0.00
09/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	4929	5	4929	5	0.00
09/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4673	5	4673	5	0.00
09/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	5191	5	5191	5	0.00
09/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	3973	4	3973	4	0.00
09/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4436	4	4436	4	0.00
09/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4200	4	4200	4	0.00
09/11/2010	R189 On 04-November-10			Bond Future	209.71	209.6308	209.7050	209.6308	0.00
09/11/2010	R197 On 04-November-10			Bond Future	226.37	226.3851	226.3720	226.3851	0.00
09/11/2010	R201 On 04-November-10			Bond Future	6.75	110.3628	6.7500	110.3628	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2010	R201 On 03-February-11			Bond Future	6.81	107.7406	6.8080	107.7406	639.00
09/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	4065	4	4065	4	0.00
09/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3902	4	3902	4	0.00
09/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4228	4	4228	4	0.00
09/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	8	0	8	0	0.00
09/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	14	0	14	0	0.00
09/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	11	0	11	0	0.00
09/11/2010	R201 On 05-May-11			Bond Future	6.88	109.3372	6.8760	109.3372	0.00
09/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2980	3	2980	3	0.00
09/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	3119	3	3119	3	0.00
09/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2843	3	2843	3	0.00
09/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	191	0	191	0	0.00
09/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	151	0	151	0	0.00
09/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	170	0	170	0	0.00
09/11/2010	R201 On 04-August-11			Bond Future	6.96	106.5556	6.9550	106.5556	0.00
09/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1679	2	1679	2	0.00
09/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1789	2	1789	2	0.00
09/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1586	2	1586	2	0.00
09/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	842	1	842	1	0.00
09/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	743	1	743	1	0.00
09/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	784	1	784	1	0.00
09/11/2010	R202 On 04-November-10			Bond Future	0.58	163.5091	0.5760	163.5091	0.00
09/11/2010	R202 On 03-February-11			Bond Future	0.50	164.1891	0.4990	164.1891	3,320.00
09/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	57052	57	57052	57	0.00
09/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	57899	58	57899	58	0.00
09/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	56196	56	56196	56	0.00
09/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
09/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
09/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
09/11/2010	R202 On 05-May-11			Bond Future	0.42	166.6301	0.4210	166.6301	6,500.00
09/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	39971	40	39971	40	0.00
09/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	40999	41	40999	41	0.00
09/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	38932	39	38932	39	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
09/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
09/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
09/11/2010	R203 On 04-November-10			Bond Future	7.54	104.8951	7.5400	104.8951	0.00
09/11/2010	R203 On 03-February-11			Bond Future	7.57	106.7697	7.5740	106.7697	1,407.00
09/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4816	5	4816	5	0.00
09/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	5045	5	5045	5	0.00
09/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4588	5	4588	5	0.00
09/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	131	0	131	0	0.00
09/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	95	0	95	0	0.00
09/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	112	0	112	0	0.00
09/11/2010	R203 On 05-May-11			Bond Future	7.65	104.1870	7.6540	104.1870	0.00
09/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3613	4	3613	4	0.00
09/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3431	3	3431	3	0.00
09/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3799	4	3799	4	0.00
09/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	602	1	602	1	0.00
09/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	721	1	721	1	0.00
09/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	659	1	659	1	0.00
09/11/2010	R203 On 04-August-11			Bond Future	7.74	105.7430	7.7400	105.7430	0.00
09/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2841	3	2841	3	0.00
09/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2699	3	2699	3	0.00
09/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2987	3	2987	3	0.00
09/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1493	1	1493	1	0.00
09/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1684	2	1684	2	0.00
09/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1586	2	1586	2	0.00
09/11/2010	R204 On 04-November-10			Bond Future	7.67	105.0291	7.6650	105.0291	0.00
09/11/2010	R204 On 03-February-11			Bond Future	7.71	102.8430	7.7090	102.8430	1,876.00
09/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4713	5	4713	5	0.00
09/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	4467	5	4467	5	0.00
09/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4963	5	4963	5	0.00
09/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	166	0	166	0	0.00
09/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	225	0	225	0	0.00
09/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	193	0	193	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2010	R204 On 05-May-11			Bond Future	7.79	104.3669	7.7850	104.3669	0.00
09/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4565	5	4565	5	0.00
09/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4783	5	4783	5	0.00
09/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	4351	4	4351	4	0.00
09/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	642	1	642	1	0.00
09/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	531	1	531	1	0.00
09/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	584	1	584	1	0.00
09/11/2010	R204 On 04-August-11			Bond Future	7.87	101.8935	7.8690	101.8935	0.00
09/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2805	3	2805	3	0.00
09/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2960	3	2960	3	0.00
09/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2655	3	2655	3	0.00
09/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2208	2	2208	2	0.00
09/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	1964	2	1964	2	0.00
09/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2083	2	2083	2	0.00
09/11/2010	R206 On 04-November-10			Bond Future	6.53	105.0598	6.5250	105.0598	0.00
09/11/2010	R206 On 03-February-11			Bond Future	6.62	102.9142	6.6150	102.9142	0.00
09/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3614	4	3614	4	0.00
09/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3741	4	3741	4	0.00
09/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3487	4	3487	4	0.00
09/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	3	0	3	0	0.00
09/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
09/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
09/11/2010	R206 On 05-May-11			Bond Future	6.69	104.4378	6.6860	104.4378	0.00
09/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2110	2	2110	2	0.00
09/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	2008	2	2008	2	0.00
09/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2213	2	2213	2	0.00
09/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	123	0	123	0	0.00
09/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	157	0	157	0	0.00
09/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	139	0	139	0	0.00
09/11/2010	R206 On 04-August-11			Bond Future	6.77	102.2308	6.7720	102.2308	0.00
09/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1152	1	1152	1	0.00
09/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1087	1	1087	1	0.00
09/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1219	1	1219	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
09/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	602	1	602	1	0.00
09/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	691	1	691	1	0.00
09/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	645	1	645	1	0.00
09/11/2010	R207 On 04-November-10			Bond Future	7.74	99.0090	7.7400	99.0090	0.00
09/11/2010	R207 On 03-February-11			Bond Future	7.82	97.0120	7.8210	97.0120	1,400.00
09/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5683	6	5683	6	0.00
09/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	5419	6	5419	6	0.00
09/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5950	6	5950	6	0.00
09/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	118	0	118	0	0.00
09/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	162	0	162	0	0.00
09/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	138	0	138	0	0.00
09/11/2010	R207 On 05-May-11			Bond Future	7.90	98.4454	7.8950	98.4454	0.00
09/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	4375	4	4375	4	0.00
09/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4594	5	4594	5	0.00
09/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	4160	4	4160	4	0.00
09/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	879	1	879	1	0.00
09/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	737	1	737	1	0.00
09/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	805	1	805	1	0.00
09/11/2010	R207 On 04-August-11			Bond Future	7.98	96.2743	7.9750	96.2743	0.00
09/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3513	4	3513	4	0.00
09/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3689	4	3689	4	0.00
09/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	3342	3	3342	3	0.00
09/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2029	2	2029	2	0.00
09/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	1800	2	1800	2	0.00
09/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	1912	2	1912	2	0.00
09/11/2010	R208 On 04-November-10			Bond Future	7.83	93.0074	7.8300	93.0074	0.00
09/11/2010	R208 On 03-February-11			Bond Future	7.93	94.5664	7.9250	94.5664	5,596.00
09/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	5396	6	5396	6	0.00
09/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5668	6	5668	6	0.00
09/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	5126	5	5126	5	0.00
09/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	247	0	247	0	0.00
09/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	184	0	184	0	0.00
09/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	214	0	214	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2010	R208 On 05-May-11			Bond Future	7.99	92.5686	7.9940	92.5686	0.00
09/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	4158	4	4158	4	0.00
09/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3941	4	3941	4	0.00
09/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	4380	5	4380	5	0.00
09/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	919	1	919	1	0.00
09/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1090	1	1090	1	0.00
09/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1001	1	1001	1	0.00
09/11/2010	R208 On 04-August-11			Bond Future	8.07	93.9500	8.0670	93.9500	0.00
09/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3467	4	3467	4	0.00
09/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3644	4	3644	4	0.00
09/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	3295	3	3295	3	0.00
09/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2470	2	2470	2	0.00
09/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2205	2	2205	2	0.00
09/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2334	2	2334	2	0.00
09/11/2010	R209 On 04-November-10			Bond Future	7.97	82.0623	7.9700	82.0623	0.00
09/11/2010	R209 On 03-February-11			Bond Future	8.08	82.9421	8.0820	82.9421	23,687.00
09/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	7902	8	7902	8	0.00
09/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	8250	9	8250	9	0.00
09/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	7552	8	7552	8	0.00
09/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	297	0	297	0	0.00
09/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	227	0	227	0	0.00
09/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	261	0	261	0	0.00
09/11/2010	R209 On 05-May-11			Bond Future	8.13	81.0247	8.1280	81.0247	0.00
09/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	5034	5	5034	5	0.00
09/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	5311	6	5311	6	0.00
09/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	4762	5	4762	5	0.00
09/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	1969	2	1969	2	0.00
09/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1682	2	1682	2	0.00
09/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	1822	2	1822	2	0.00
09/11/2010	R209 On 04-August-11			Bond Future	8.18	82.2298	8.1770	82.2298	0.00
09/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	5575	6	5575	6	0.00
09/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	5830	6	5830	6	0.00
09/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	5324	6	5324	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
09/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	14806	15	14806	15	0.00
09/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	343	0	343	0	0.00
09/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	2971	3	2971	3	0.00
09/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2643	3	2643	3	0.00
09/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	2803	3	2803	3	0.00
09/11/2010	R210 On 04-November-10			Bond Future	121.78	121.7873	121.7802	121.7873	0.00
09/11/2010	R211 On 04-November-10			Bond Future	2.22	102.2049	2.2180	102.2049	0.00
09/11/2010	R211 On 03-February-11			Bond Future	2.00	102.7394	2.0020	102.7394	539.00
09/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	2793	3	2793	3	0.00
09/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	3068	3	3068	3	0.00
09/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	2516	2	2516	2	0.00
09/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/11/2010	R212 On 04-November-10			Bond Future	2.65	101.6792	2.6540	101.6792	0.00
09/11/2010	R212 On 03-February-11			Bond Future	2.57	101.7918	2.5690	101.7918	1,868.00
09/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4046	4	4046	4	0.00
09/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4503	5	4503	5	0.00
09/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	3586	4	3586	4	0.00
09/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
09/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
09/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
09/11/2010	TRT1 On 03-February-11			Index Future	348.05	353.6260	348.0510	353.6260	100.00
09/11/2010	TRT1 On 05-May-11			Index Future	353.14	358.7780	353.1410	358.7780	0.00
10/11/2010	AL7T On 03-February-11			Index Future	380.28	382.4060	380.2810	382.4060	30.00
10/11/2010	ALBI On 03-February-11			Index Future	349.97	351.6130	349.9690	351.6130	1,132.00
10/11/2010	ALBI On 05-May-11			Index Future	355.16	356.8220	355.1550	356.8220	0.00
10/11/2010	CRD1 On 03-February-11			Index Future	154.34	154.7450	154.3430	154.7450	2.00
10/11/2010	CRD1 On 05-May-11			Index Future	156.60	157.0090	156.6020	157.0090	0.00
10/11/2010	GOVI On 03-February-11			GOVI	350.74	352.3200	350.7360	352.3200	203.00
10/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	77360	9	77360	9	0.00
10/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	77260	9	77260	9	0.00
10/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	77460	9	77460	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
10/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
10/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
10/11/2010	GOVI On 05-May-11			GOVI	355.93	357.5390	355.9330	357.5390	0.00
10/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	69330	9	69330	9	0.00
10/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	69430	9	69430	9	0.00
10/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	69230	9	69230	9	0.00
10/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
10/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
10/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
10/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/11/2010	IGOV On 03-February-11			Index Future	148.33	147.3490	148.3330	147.3490	0.00
10/11/2010	IGOV On 05-May-11			Index Future	150.53	149.5320	150.5310	149.5320	0.00
10/11/2010	IGOV On 04-August-11			Index Future	152.75	151.7400	152.7540	151.7400	0.00
10/11/2010	ILBI On 03-February-11			Index Future	401.79	399.4360	401.7850	399.4360	370.00
10/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.84	94.1660	5.8380	94.1660	2,500.00
10/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.74	94.3070	5.7400	94.3070	2,500.00
10/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.70	94.3560	5.7000	94.3560	2,500.00
10/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.63	94.4430	5.6300	94.4430	2,500.00
10/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.60	94.4650	5.6000	94.4650	5,500.00
10/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.59	94.4640	5.5900	94.4640	0.00
10/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.60	94.4520	5.6000	94.4520	4,500.00
10/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.69	94.3580	5.6860	94.3580	13,700.00
10/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.84	94.2090	5.8390	94.2090	5,200.00
10/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.05	93.9950	6.0510	93.9950	0.00
10/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.30	93.7490	6.3000	93.7490	0.00
10/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.47	93.6030	6.4700	93.6030	40,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/11/2010	OTH1 On 03-February-11			Index Future	345.46	347.4230	345.4570	347.4230	3.00
10/11/2010	OTH1 On 05-May-11			Index Future	350.58	352.5690	350.5760	352.5690	0.00
10/11/2010	R157 On 03-February-11			Bond Future	7.07	130.5274	7.0730	130.5274	6,186.00
10/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3705	4	3705	4	0.00
10/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3904	4	3904	4	0.00
10/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3508	4	3508	4	0.00
10/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	109	0	109	0	0.00
10/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	76	0	76	0	0.00
10/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	91	0	91	0	0.00
10/11/2010	R157 On 05-May-11			Bond Future	7.15	125.6489	7.1520	125.6489	705.00
10/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2917	3	2917	3	0.00
10/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3079	3	3079	3	0.00
10/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2604	3	2604	3	0.00
10/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2759	3	2759	3	0.00
10/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	481	0	481	0	0.00
10/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	531	0	531	0	0.00
10/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	391	0	391	0	0.00
10/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	434	0	434	0	0.00
10/11/2010	R157 On 04-August-11			Bond Future	7.24	127.5233	7.2410	127.5233	0.00
10/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2199	2	2199	2	0.00
10/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2082	2	2082	2	0.00
10/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2320	2	2320	2	0.00
10/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1105	1	1105	1	0.00
10/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1258	1	1258	1	0.00
10/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1179	1	1179	1	0.00
10/11/2010	R186 On 03-February-11			Bond Future	8.11	123.1370	8.1140	123.1370	23,682.00
10/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	8843	9	8843	9	0.00
10/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	9257	10	9257	10	0.00
10/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	8432	9	8432	9	0.00
10/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1104	1	1104	1	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	350	0	350	0	0.00
10/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4888	4	4888	4	0.00
10/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	262	0	262	0	0.00
10/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	303	0	303	0	0.00
10/11/2010	R186 On 05-May-11			Bond Future	8.18	124.9635	8.1780	124.9635	0.00
10/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	7034	8	7034	8	0.00
10/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	7378	8	7378	8	0.00
10/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2768	3	2768	3	5,500.00
10/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	6695	7	6695	7	0.00
10/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1639	1	1639	1	0.00
10/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4566	4	4566	4	0.00
10/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1389	1	1389	1	0.00
10/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1510	1	1510	1	0.00
10/11/2010	R186 On 04-August-11			Bond Future	8.25	121.5392	8.2460	121.5392	0.00
10/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	4553	5	4553	5	0.00
10/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	4804	5	4804	5	0.00
10/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4310	5	4310	5	0.00
10/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4763	4	4763	4	0.00
10/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	4276	4	4276	4	0.00
10/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4514	4	4514	4	0.00
10/11/2010	R201 On 03-February-11			Bond Future	6.87	107.6674	6.8650	107.6674	639.00
10/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3870	4	3870	4	0.00
10/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3707	4	3707	4	0.00
10/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4032	4	4032	4	0.00
10/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	10	0	10	0	0.00
10/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	17	0	17	0	0.00
10/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	14	0	14	0	0.00
10/11/2010	R201 On 05-May-11			Bond Future	6.94	109.2620	6.9380	109.2620	0.00
10/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2804	3	2804	3	0.00
10/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2941	3	2941	3	0.00
10/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2670	3	2670	3	0.00
10/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	221	0	221	0	0.00
10/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	175	0	175	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	196	0	196	0	0.00
10/11/2010	R201 On 04-August-11			Bond Future	7.02	106.4823	7.0220	106.4823	0.00
10/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1553	2	1553	2	0.00
10/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1463	2	1463	2	0.00
10/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1659	2	1659	2	0.00
10/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	817	1	817	1	0.00
10/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	923	1	923	1	0.00
10/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	862	1	862	1	0.00
10/11/2010	R202 On 03-February-11			Bond Future	0.43	164.1891	0.4260	164.1891	3,320.00
10/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	59171	57	59171	57	0.00
10/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	60018	58	60018	58	0.00
10/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	58316	56	58316	56	0.00
10/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
10/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
10/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
10/11/2010	R202 On 05-May-11			Bond Future	0.35	166.6301	0.3470	166.6301	6,500.00
10/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	42126	40	42126	40	0.00
10/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	43154	41	43154	41	0.00
10/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	41088	39	41088	39	0.00
10/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
10/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
10/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
10/11/2010	R203 On 03-February-11			Bond Future	7.63	106.7750	7.6300	106.7750	1,407.00
10/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4544	5	4544	5	0.00
10/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4771	5	4771	5	0.00
10/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4320	5	4320	5	0.00
10/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	156	0	156	0	0.00
10/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	113	0	113	0	0.00
10/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	132	0	132	0	0.00
10/11/2010	R203 On 05-May-11			Bond Future	7.71	104.1921	7.7120	104.1921	0.00
10/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3391	4	3391	4	0.00
10/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3214	3	3214	3	0.00
10/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3572	4	3572	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	667	1	667	1	0.00
10/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	796	1	796	1	0.00
10/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	729	1	729	1	0.00
10/11/2010	R203 On 04-August-11			Bond Future	7.80	105.7478	7.8010	105.7478	0.00
10/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2662	3	2662	3	0.00
10/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2803	3	2803	3	0.00
10/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2525	3	2525	3	0.00
10/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1806	2	1806	2	0.00
10/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1605	1	1605	1	0.00
10/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1703	2	1703	2	0.00
10/11/2010	R204 On 03-February-11			Bond Future	7.79	102.7547	7.7900	102.7547	1,876.00
10/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4290	5	4290	5	0.00
10/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	4051	4	4051	4	0.00
10/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4533	5	4533	5	0.00
10/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	211	0	211	0	0.00
10/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	284	0	284	0	0.00
10/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	245	0	245	0	0.00
10/11/2010	R204 On 05-May-11			Bond Future	7.87	104.2812	7.8700	104.2812	0.00
10/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4182	5	4182	5	0.00
10/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4393	5	4393	5	0.00
10/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	3976	4	3976	4	0.00
10/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	751	1	751	1	0.00
10/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	625	1	625	1	0.00
10/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	685	1	685	1	0.00
10/11/2010	R204 On 04-August-11			Bond Future	7.96	101.7993	7.9570	101.7993	0.00
10/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2537	3	2537	3	0.00
10/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2395	3	2395	3	0.00
10/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2682	3	2682	3	0.00
10/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2172	2	2172	2	0.00
10/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2434	2	2434	2	0.00
10/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2301	2	2301	2	0.00
10/11/2010	R206 On 03-February-11			Bond Future	6.67	102.8155	6.6740	102.8155	0.00
10/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3458	4	3458	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3584	4	3584	4	0.00
10/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3331	3	3331	3	0.00
10/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	4	0	4	0	0.00
10/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
10/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	4	0	4	0	0.00
10/11/2010	R206 On 05-May-11			Bond Future	6.75	104.3372	6.7510	104.3372	0.00
10/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	1974	2	1974	2	0.00
10/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1874	2	1874	2	0.00
10/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2075	2	2075	2	0.00
10/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	144	0	144	0	0.00
10/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	182	0	182	0	0.00
10/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	162	0	162	0	0.00
10/11/2010	R206 On 04-August-11			Bond Future	6.85	102.1282	6.8450	102.1282	0.00
10/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1056	1	1056	1	0.00
10/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1120	1	1120	1	0.00
10/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	995	1	995	1	0.00
10/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	762	1	762	1	0.00
10/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	665	1	665	1	0.00
10/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	712	1	712	1	0.00
10/11/2010	R207 On 03-February-11			Bond Future	7.91	96.8507	7.9070	96.8507	1,400.00
10/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5193	6	5193	6	0.00
10/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	4935	5	4935	5	0.00
10/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5455	6	5455	6	0.00
10/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	154	0	154	0	0.00
10/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	209	0	209	0	0.00
10/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	179	0	179	0	0.00
10/11/2010	R207 On 05-May-11			Bond Future	7.99	98.2881	7.9850	98.2881	0.00
10/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	3968	4	3968	4	0.00
10/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4178	5	4178	5	0.00
10/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	3762	4	3762	4	0.00
10/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	1023	1	1023	1	0.00
10/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	863	1	863	1	0.00
10/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	940	1	940	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2010	R207 On 04-August-11			Bond Future	8.07	96.1152	8.0690	96.1152	0.00
10/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3181	4	3181	4	0.00
10/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	3019	3	3019	3	0.00
10/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3348	4	3348	4	0.00
10/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	2010	2	2010	2	0.00
10/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2258	2	2258	2	0.00
10/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2131	2	2131	2	0.00
10/11/2010	R208 On 03-February-11			Bond Future	8.01	94.3313	8.0110	94.3313	5,596.00
10/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	4896	5	4896	5	0.00
10/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5161	6	5161	6	0.00
10/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4635	5	4635	5	0.00
10/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	314	0	314	0	0.00
10/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	235	0	235	0	0.00
10/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	272	0	272	0	0.00
10/11/2010	R208 On 05-May-11			Bond Future	8.08	92.3322	8.0830	92.3322	0.00
10/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	3752	4	3752	4	0.00
10/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3546	4	3546	4	0.00
10/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	3964	4	3964	4	0.00
10/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1068	1	1068	1	0.00
10/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1260	1	1260	1	0.00
10/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1161	1	1161	1	0.00
10/11/2010	R208 On 04-August-11			Bond Future	8.16	93.7124	8.1600	93.7124	0.00
10/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3137	3	3137	3	0.00
10/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3304	4	3304	4	0.00
10/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	2974	3	2974	3	0.00
10/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2727	2	2727	2	0.00
10/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2443	2	2443	2	0.00
10/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2582	2	2582	2	0.00
10/11/2010	R209 On 03-February-11			Bond Future	8.16	82.6620	8.1620	82.6620	23,687.00
10/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	7250	8	7250	8	0.00
10/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	7591	8	7591	8	0.00
10/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	6909	8	6909	8	0.00
10/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	370	0	370	0	0.00

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10/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	284	0	284	0	0.00
10/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	325	0	325	0	0.00
10/11/2010	R209 On 05-May-11			Bond Future	8.21	80.7474	8.2110	80.7474	0.00
10/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	4541	5	4541	5	0.00
10/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	4804	5	4804	5	0.00
10/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	4284	5	4284	5	0.00
10/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2226	2	2226	2	0.00
10/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1910	2	1910	2	0.00
10/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2064	2	2064	2	0.00
10/11/2010	R209 On 04-August-11			Bond Future	8.26	81.9465	8.2610	81.9465	0.00
10/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	5113	6	5113	6	0.00
10/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	5356	6	5356	6	0.00
10/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	4874	5	4874	5	0.00
10/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	14120	15	14120	15	0.00
10/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	393	0	393	0	0.00
10/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	3257	3	3257	3	0.00
10/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2904	3	2904	3	0.00
10/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	3077	3	3077	3	0.00
10/11/2010	R211 On 03-February-11			Bond Future	1.91	102.8476	1.9070	102.8476	539.00
10/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	3335	3	3335	3	0.00
10/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	3611	3	3611	3	0.00
10/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	3059	3	3059	3	0.00
10/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/11/2010	R212 On 03-February-11			Bond Future	2.55	101.7822	2.5510	101.7822	1,868.00
10/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4219	4	4219	4	0.00
10/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4676	5	4676	5	0.00
10/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	3759	4	3759	4	0.00
10/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
10/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
10/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
10/11/2010	TRT1 On 03-February-11			Index Future	346.56	348.0510	346.5590	348.0510	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2010	TRT1 On 05-May-11			Index Future	351.63	353.1410	351.6300	353.1410	0.00
11/11/2010	AL7T On 03-February-11			Index Future	380.63	380.2810	380.6260	380.2810	30.00
11/11/2010	ALBI On 03-February-11			Index Future	350.17	349.9690	350.1660	349.9690	1,132.00
11/11/2010	ALBI On 05-May-11			Index Future	355.36	355.1550	355.3570	355.1550	0.00
11/11/2010	CRD1 On 03-February-11			Index Future	154.42	154.3430	154.4200	154.3430	2.00
11/11/2010	CRD1 On 05-May-11			Index Future	156.68	156.6020	156.6800	156.6020	0.00
11/11/2010	GOVI On 03-February-11			GOVI	350.94	350.7360	350.9410	350.7360	203.00
11/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	79410	8	79410	8	0.00
11/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	79510	8	79510	8	0.00
11/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	79310	8	79310	8	0.00
11/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
11/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
11/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
11/11/2010	GOVI On 05-May-11			GOVI	356.14	355.9330	356.1430	355.9330	0.00
11/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	71430	7	71430	7	0.00
11/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	71330	7	71330	7	0.00
11/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	71530	7	71530	7	0.00
11/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
11/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
11/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
11/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/11/2010	IGOV On 03-February-11			Index Future	148.40	148.3330	148.3980	148.3330	0.00
11/11/2010	IGOV On 05-May-11			Index Future	150.60	150.5310	150.5970	150.5310	0.00
11/11/2010	IGOV On 04-August-11			Index Future	152.82	152.7540	152.8210	152.7540	0.00
11/11/2010	ILBI On 03-February-11			Index Future	401.99	401.7850	401.9850	401.7850	370.00
11/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.83	94.1620	5.8300	94.1620	2,500.00
11/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.72	94.2600	5.7200	94.2600	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.67	94.3000	5.6670	94.3000	2,500.00
11/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.60	94.3700	5.6040	94.3700	2,500.00
11/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.57	94.4000	5.5730	94.4000	5,500.00
11/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.4100	5.5770	94.4100	0.00
11/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4000	5.5800	94.4000	4,500.00
11/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.67	94.3140	5.6660	94.3140	13,700.00
11/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.82	94.1610	5.8220	94.1610	5,200.00
11/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.03	93.9490	6.0330	93.9490	0.00
11/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.28	93.7000	6.2770	93.7000	0.00
11/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.43	93.5300	6.4340	93.5300	40,000.00
11/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
11/11/2010	OTH1 On 03-February-11			Index Future	345.61	345.4570	345.6110	345.4570	3.00
11/11/2010	OTH1 On 05-May-11			Index Future	350.73	350.5760	350.7340	350.5760	0.00
11/11/2010	R157 On 03-February-11			Bond Future	7.05	130.2777	7.0510	130.2777	6,186.00
11/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3794	4	3794	4	0.00
11/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3595	4	3595	4	0.00
11/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3994	4	3994	4	0.00
11/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	68	0	68	0	0.00
11/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	98	0	98	0	0.00
11/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	82	0	82	0	0.00
11/11/2010	R157 On 05-May-11			Bond Future	7.13	125.3962	7.1290	125.3962	705.00
11/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2990	3	2990	3	0.00
11/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3154	3	3154	3	0.00
11/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2673	3	2673	3	0.00
11/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2830	3	2830	3	0.00
11/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	455	0	455	0	0.00
11/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	504	1	504	1	0.00
11/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	369	0	369	0	0.00
11/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	410	0	410	0	0.00
11/11/2010	R157 On 04-August-11			Bond Future	7.22	127.2656	7.2150	127.2656	0.00
11/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2259	2	2259	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2382	2	2382	2	0.00
11/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2140	2	2140	2	0.00
11/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1213	1	1213	1	0.00
11/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1064	1	1064	1	0.00
11/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1136	1	1136	1	0.00
11/11/2010	R186 On 03-February-11			Bond Future	8.11	122.4736	8.1080	122.4736	23,682.00
11/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	8892	9	8892	9	0.00
11/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	9307	9	9307	9	0.00
11/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1109	1	1109	1	3,000.00
11/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	8480	8	8480	8	0.00
11/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	337	0	337	0	0.00
11/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4832	5	4832	5	0.00
11/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	251	0	251	0	0.00
11/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	291	0	291	0	0.00
11/11/2010	R186 On 05-May-11			Bond Future	8.17	124.2912	8.1720	124.2912	0.00
11/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	7070	7	7070	7	0.00
11/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	7415	7	7415	7	0.00
11/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2784	3	2784	3	5,500.00
11/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	6730	7	6730	7	0.00
11/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1614	2	1614	2	0.00
11/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4522	5	4522	5	0.00
11/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1366	1	1366	1	0.00
11/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1486	2	1486	2	0.00
11/11/2010	R186 On 04-August-11			Bond Future	8.24	120.8492	8.2400	120.8492	0.00
11/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	4575	5	4575	5	0.00
11/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4331	4	4331	4	0.00
11/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	4827	5	4827	5	0.00
11/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	4240	4	4240	4	0.00
11/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4725	5	4725	5	0.00
11/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4477	5	4477	5	0.00
11/11/2010	R201 On 03-February-11			Bond Future	6.85	107.4691	6.8540	107.4691	639.00
11/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3907	4	3907	4	0.00
11/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4070	4	4070	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3744	4	3744	4	0.00
11/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	16	0	16	0	0.00
11/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	10	0	10	0	0.00
11/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	13	0	13	0	0.00
11/11/2010	R201 On 05-May-11			Bond Future	6.93	109.0595	6.9250	109.0595	0.00
11/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2839	3	2839	3	0.00
11/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2976	3	2976	3	0.00
11/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2704	3	2704	3	0.00
11/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	212	0	212	0	0.00
11/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	168	0	168	0	0.00
11/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	189	0	189	0	0.00
11/11/2010	R201 On 04-August-11			Bond Future	7.01	106.2781	7.0090	106.2781	0.00
11/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1574	2	1574	2	0.00
11/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1681	2	1681	2	0.00
11/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1484	1	1484	1	0.00
11/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	904	1	904	1	0.00
11/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	799	1	799	1	0.00
11/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	843	1	843	1	0.00
11/11/2010	R202 On 03-February-11			Bond Future	0.43	166.3086	0.4260	166.3086	3,320.00
11/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	59171	59	59171	59	0.00
11/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	60018	60	60018	60	0.00
11/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	58316	58	58316	58	0.00
11/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
11/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
11/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
11/11/2010	R202 On 05-May-11			Bond Future	0.35	168.7856	0.3480	168.7856	6,500.00
11/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	42097	42	42097	42	0.00
11/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	43125	43	43125	43	0.00
11/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	41058	41	41058	41	0.00
11/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
11/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
11/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
11/11/2010	R203 On 03-February-11			Bond Future	7.61	106.4827	7.6130	106.4827	1,407.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4622	5	4622	5	0.00
11/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4397	4	4397	4	0.00
11/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4850	5	4850	5	0.00
11/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	104	0	104	0	0.00
11/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	144	0	144	0	0.00
11/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	122	0	122	0	0.00
11/11/2010	R203 On 05-May-11			Bond Future	7.70	103.8999	7.6950	103.8999	0.00
11/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3451	3	3451	3	0.00
11/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3271	3	3271	3	0.00
11/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3633	4	3633	4	0.00
11/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	642	1	642	1	0.00
11/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	767	1	767	1	0.00
11/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	703	1	703	1	0.00
11/11/2010	R203 On 04-August-11			Bond Future	7.78	105.4518	7.7830	105.4518	0.00
11/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2709	3	2709	3	0.00
11/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2570	3	2570	3	0.00
11/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2852	3	2852	3	0.00
11/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1567	2	1567	2	0.00
11/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1764	2	1764	2	0.00
11/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1663	2	1663	2	0.00
11/11/2010	R204 On 03-February-11			Bond Future	7.77	102.2798	7.7730	102.2798	1,876.00
11/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4372	4	4372	4	0.00
11/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4617	5	4617	5	0.00
11/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	4131	4	4131	4	0.00
11/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	264	0	264	0	0.00
11/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	195	0	195	0	0.00
11/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	227	0	227	0	0.00
11/11/2010	R204 On 05-May-11			Bond Future	7.85	103.7974	7.8530	103.7974	0.00
11/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4252	4	4252	4	0.00
11/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4465	4	4465	4	0.00
11/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	4044	4	4044	4	0.00
11/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	722	1	722	1	0.00
11/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	600	1	600	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	658	1	658	1	0.00
11/11/2010	R204 On 04-August-11			Bond Future	7.94	101.3136	7.9390	101.3136	0.00
11/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2585	3	2585	3	0.00
11/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2732	3	2732	3	0.00
11/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2441	2	2441	2	0.00
11/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2380	2	2380	2	0.00
11/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2123	2	2123	2	0.00
11/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2250	2	2250	2	0.00
11/11/2010	R206 On 03-February-11			Bond Future	6.66	102.6584	6.6630	102.6584	0.00
11/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3487	3	3487	3	0.00
11/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3360	3	3360	3	0.00
11/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3613	4	3613	4	0.00
11/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
11/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	4	0	4	0	0.00
11/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
11/11/2010	R206 On 05-May-11			Bond Future	6.74	104.1781	6.7380	104.1781	0.00
11/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	1999	2	1999	2	0.00
11/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1899	2	1899	2	0.00
11/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2101	2	2101	2	0.00
11/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	138	0	138	0	0.00
11/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	175	0	175	0	0.00
11/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	156	0	156	0	0.00
11/11/2010	R206 On 04-August-11			Bond Future	6.83	101.9657	6.8300	101.9657	0.00
11/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1074	1	1074	1	0.00
11/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1011	1	1011	1	0.00
11/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1138	1	1138	1	0.00
11/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	650	1	650	1	0.00
11/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	744	1	744	1	0.00
11/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	697	1	697	1	0.00
11/11/2010	R207 On 03-February-11			Bond Future	7.89	96.3196	7.8900	96.3196	1,400.00
11/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5285	5	5285	5	0.00
11/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5547	5	5547	5	0.00
11/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	5024	5	5024	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
11/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	193	0	193	0	0.00
11/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	141	0	141	0	0.00
11/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	166	0	166	0	0.00
11/11/2010	R207 On 05-May-11			Bond Future	7.97	97.7462	7.9680	97.7462	0.00
11/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	4037	4	4037	4	0.00
11/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4249	4	4249	4	0.00
11/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	3830	4	3830	4	0.00
11/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	989	1	989	1	0.00
11/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	832	1	832	1	0.00
11/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	907	1	907	1	0.00
11/11/2010	R207 On 04-August-11			Bond Future	8.05	95.5641	8.0510	95.5641	0.00
11/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3237	3	3237	3	0.00
11/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3406	3	3406	3	0.00
11/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	3074	3	3074	3	0.00
11/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2207	2	2207	2	0.00
11/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	1963	2	1963	2	0.00
11/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2082	2	2082	2	0.00
11/11/2010	R208 On 03-February-11			Bond Future	8.00	93.7728	8.0000	93.7728	5,596.00
11/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	4954	5	4954	5	0.00
11/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4690	5	4690	5	0.00
11/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5220	5	5220	5	0.00
11/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	223	0	223	0	0.00
11/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	298	0	298	0	0.00
11/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	259	0	259	0	0.00
11/11/2010	R208 On 05-May-11			Bond Future	8.07	91.7665	8.0710	91.7665	0.00
11/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	3799	4	3799	4	0.00
11/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3591	4	3591	4	0.00
11/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	4012	4	4012	4	0.00
11/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1040	1	1040	1	0.00
11/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1229	1	1229	1	0.00
11/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1132	1	1132	1	0.00
11/11/2010	R208 On 04-August-11			Bond Future	8.15	93.1344	8.1480	93.1344	0.00
11/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3172	3	3172	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3340	3	3340	3	0.00
11/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	3009	3	3009	3	0.00
11/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2688	3	2688	3	0.00
11/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2404	2	2404	2	0.00
11/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2543	3	2543	3	0.00
11/11/2010	R209 On 03-February-11			Bond Future	8.17	81.9461	8.1720	81.9461	23,687.00
11/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	7164	7	7164	7	0.00
11/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	7504	8	7504	8	0.00
11/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	6824	7	6824	7	0.00
11/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	373	0	373	0	0.00
11/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	286	0	286	0	0.00
11/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	328	0	328	0	0.00
11/11/2010	R209 On 05-May-11			Bond Future	8.22	80.0124	8.2210	80.0124	0.00
11/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	4476	5	4476	5	0.00
11/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	4738	5	4738	5	0.00
11/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	4221	4	4221	4	0.00
11/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2251	2	2251	2	0.00
11/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1932	2	1932	2	0.00
11/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2086	2	2086	2	0.00
11/11/2010	R209 On 04-August-11			Bond Future	8.27	81.2106	8.2720	81.2106	0.00
11/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	5048	5	5048	5	0.00
11/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	5290	5	5290	5	0.00
11/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	4810	5	4810	5	0.00
11/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	14029	14	14029	14	0.00
11/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	397	0	397	0	0.00
11/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	3288	3	3288	3	0.00
11/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2934	3	2934	3	0.00
11/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	3107	3	3107	3	0.00
11/11/2010	R211 On 03-February-11			Bond Future	1.88	103.3903	1.8820	103.3903	539.00
11/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	3479	3	3479	3	0.00
11/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	3754	4	3754	4	0.00
11/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	3202	3	3202	3	0.00
11/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
11/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
11/11/2010	R212 On 03-February-11			Bond Future	2.52	101.9553	2.5210	101.9553	1,868.00
11/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4508	4	4508	4	0.00
11/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4965	5	4965	5	0.00
11/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	4048	4	4048	4	0.00
11/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
11/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
11/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
11/11/2010	TRT1 On 03-February-11			Index Future	346.73	346.5590	346.7260	346.5590	100.00
11/11/2010	TRT1 On 05-May-11			Index Future	351.80	351.6300	351.8000	351.6300	0.00
12/11/2010	AL7T On 03-February-11			Index Future	380.56	380.6260	380.5630	380.6260	30.00
12/11/2010	ALBI On 03-February-11			Index Future	350.11	350.1660	350.1080	350.1660	1,132.00
12/11/2010	ALBI On 05-May-11			Index Future	355.30	355.3570	355.2990	355.3570	0.00
12/11/2010	CRD1 On 03-February-11			Index Future	154.44	154.4200	154.4360	154.4200	2.00
12/11/2010	CRD1 On 05-May-11			Index Future	156.70	156.6800	156.6960	156.6800	0.00
12/11/2010	GOVI On 03-February-11			GOVI	350.88	350.9410	350.8830	350.9410	203.00
12/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	78830	8	78830	8	0.00
12/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	78930	8	78930	8	0.00
12/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	78730	8	78730	8	0.00
12/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
12/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
12/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
12/11/2010	GOVI On 05-May-11			GOVI	356.09	356.1430	356.0850	356.1430	0.00
12/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	70850	7	70850	7	0.00
12/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	70750	7	70750	7	0.00
12/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	70950	7	70950	7	0.00
12/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
12/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
12/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
12/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/11/2010	IGOV On 03-February-11			Index Future	148.37	148.3980	148.3730	148.3980	0.00
12/11/2010	IGOV On 05-May-11			Index Future	150.57	150.5970	150.5730	150.5970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2010	IGOV On 04-August-11			Index Future	152.80	152.8210	152.7970	152.8210	0.00
12/11/2010	ILBI On 03-February-11			Index Future	403.37	401.9850	403.3720	401.9850	370.00
12/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.72	94.1700	5.7170	94.1700	2,500.00
12/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.58	94.2800	5.5820	94.2800	2,500.00
12/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.59	94.3330	5.5900	94.3330	2,500.00
12/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	6.18	94.3960	6.1810	94.3960	2,500.00
12/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.82	94.4270	5.8150	94.4270	5,500.00
12/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	6.03	94.4230	6.0260	94.4230	0.00
12/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.83	94.4200	5.8300	94.4200	4,500.00
12/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.27	94.3340	6.2690	94.3340	13,700.00
12/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.68	94.1780	5.6790	94.1780	5,200.00
12/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	5.62	93.9670	5.6150	93.9670	0.00
12/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.43	93.7230	6.4340	93.7230	0.00
12/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	5.59	93.5660	5.5860	93.5660	40,000.00
12/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/11/2010	OTH1 On 03-February-11			Index Future	345.55	345.6110	345.5540	345.6110	3.00
12/11/2010	OTH1 On 05-May-11			Index Future	350.68	350.7340	350.6780	350.7340	0.00
12/11/2010	R157 On 03-February-11			Bond Future	7.05	130.3758	7.0500	130.3758	6,186.00
12/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3796	4	3796	4	0.00
12/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3597	4	3597	4	0.00
12/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3996	4	3996	4	0.00
12/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	66	0	66	0	0.00
12/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	96	0	96	0	0.00
12/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	80	0	80	0	0.00
12/11/2010	R157 On 05-May-11			Bond Future	7.13	125.4930	7.1280	125.4930	705.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2991	3	2991	3	0.00
12/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3155	3	3155	3	0.00
12/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2673	3	2673	3	0.00
12/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2830	3	2830	3	0.00
12/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	451	0	451	0	0.00
12/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	499	1	499	1	0.00
12/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	366	0	366	0	0.00
12/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	407	0	407	0	0.00
12/11/2010	R157 On 04-August-11			Bond Future	7.21	127.3686	7.2140	127.3686	0.00
12/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2258	2	2258	2	0.00
12/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2381	2	2381	2	0.00
12/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2139	2	2139	2	0.00
12/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1208	1	1208	1	0.00
12/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1059	1	1059	1	0.00
12/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1131	1	1131	1	0.00
12/11/2010	R186 On 03-February-11			Bond Future	8.11	122.5346	8.1070	122.5346	23,682.00
12/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	8895	9	8895	9	0.00
12/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	9311	9	9311	9	0.00
12/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1099	1	1099	1	3,000.00
12/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	8482	8	8482	8	0.00
12/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	329	0	329	0	0.00
12/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4812	5	4812	5	0.00
12/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	245	0	245	0	0.00
12/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	284	0	284	0	0.00
12/11/2010	R186 On 05-May-11			Bond Future	8.17	124.3512	8.1710	124.3512	0.00
12/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	7069	7	7069	7	0.00
12/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	7415	7	7415	7	0.00
12/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2778	3	2778	3	5,500.00
12/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	6728	7	6728	7	0.00
12/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1602	2	1602	2	0.00
12/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4506	5	4506	5	0.00
12/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1356	1	1356	1	0.00
12/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1475	1	1475	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2010	R186 On 04-August-11			Bond Future	8.24	120.9081	8.2390	120.9081	0.00
12/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	4572	5	4572	5	0.00
12/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4327	4	4327	4	0.00
12/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	4824	5	4824	5	0.00
12/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	4227	4	4227	4	0.00
12/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4711	5	4711	5	0.00
12/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4464	4	4464	4	0.00
12/11/2010	R201 On 03-February-11			Bond Future	6.85	107.5073	6.8530	107.5073	639.00
12/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3909	4	3909	4	0.00
12/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4073	4	4073	4	0.00
12/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3746	4	3746	4	0.00
12/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	15	0	15	0	0.00
12/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	9	0	9	0	0.00
12/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	11	0	11	0	0.00
12/11/2010	R201 On 05-May-11			Bond Future	6.93	109.1019	6.9250	109.1019	0.00
12/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2837	3	2837	3	0.00
12/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2974	3	2974	3	0.00
12/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2702	3	2702	3	0.00
12/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	210	0	210	0	0.00
12/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	166	0	166	0	0.00
12/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	187	0	187	0	0.00
12/11/2010	R201 On 04-August-11			Bond Future	7.01	106.3177	7.0080	106.3177	0.00
12/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1574	2	1574	2	0.00
12/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1681	2	1681	2	0.00
12/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1484	1	1484	1	0.00
12/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	901	1	901	1	0.00
12/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	796	1	796	1	0.00
12/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	840	1	840	1	0.00
12/11/2010	R202 On 03-February-11			Bond Future	0.43	166.3086	0.4270	166.3086	3,320.00
12/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	59142	59	59142	59	0.00
12/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	59989	60	59989	60	0.00
12/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	58287	58	58287	58	0.00
12/11/2010	R202 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
12/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
12/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
12/11/2010	R202 On 05-May-11			Bond Future	0.35	168.7563	0.3480	168.7563	6,500.00
12/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	42097	42	42097	42	0.00
12/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	43125	43	43125	43	0.00
12/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	41058	41	41058	41	0.00
12/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
12/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
12/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
12/11/2010	R203 On 03-February-11			Bond Future	7.61	106.5713	7.6120	106.5713	1,407.00
12/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4624	5	4624	5	0.00
12/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4398	4	4398	4	0.00
12/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4852	5	4852	5	0.00
12/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	100	0	100	0	0.00
12/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	140	0	140	0	0.00
12/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	119	0	119	0	0.00
12/11/2010	R203 On 05-May-11			Bond Future	7.69	103.9854	7.6940	103.9854	0.00
12/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3450	3	3450	3	0.00
12/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3271	3	3271	3	0.00
12/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3633	4	3633	4	0.00
12/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	637	1	637	1	0.00
12/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	762	1	762	1	0.00
12/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	697	1	697	1	0.00
12/11/2010	R203 On 04-August-11			Bond Future	7.78	105.5390	7.7820	105.5390	0.00
12/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2708	3	2708	3	0.00
12/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2569	3	2569	3	0.00
12/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2851	3	2851	3	0.00
12/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1561	2	1561	2	0.00
12/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1758	2	1758	2	0.00
12/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1657	2	1657	2	0.00
12/11/2010	R204 On 03-February-11			Bond Future	7.77	102.3793	7.7730	102.3793	1,876.00
12/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4368	4	4368	4	0.00
12/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4613	5	4613	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	4126	4	4126	4	0.00
12/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	259	0	259	0	0.00
12/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	191	0	191	0	0.00
12/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	223	0	223	0	0.00
12/11/2010	R204 On 05-May-11			Bond Future	7.85	103.8939	7.8520	103.8939	0.00
12/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4252	4	4252	4	0.00
12/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4465	4	4465	4	0.00
12/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	4044	4	4044	4	0.00
12/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	717	1	717	1	0.00
12/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	595	1	595	1	0.00
12/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	653	1	653	1	0.00
12/11/2010	R204 On 04-August-11			Bond Future	7.94	101.4127	7.9380	101.4127	0.00
12/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2583	3	2583	3	0.00
12/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2731	3	2731	3	0.00
12/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2440	2	2440	2	0.00
12/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2374	2	2374	2	0.00
12/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2116	2	2116	2	0.00
12/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2242	2	2242	2	0.00
12/11/2010	R206 On 03-February-11			Bond Future	6.66	102.6876	6.6620	102.6876	0.00
12/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3489	3	3489	3	0.00
12/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3362	3	3362	3	0.00
12/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3616	4	3616	4	0.00
12/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
12/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	3	0	3	0	0.00
12/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
12/11/2010	R206 On 05-May-11			Bond Future	6.74	104.2099	6.7370	104.2099	0.00
12/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2000	2	2000	2	0.00
12/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1899	2	1899	2	0.00
12/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2102	2	2102	2	0.00
12/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	137	0	137	0	0.00
12/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	173	0	173	0	0.00
12/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	154	0	154	0	0.00
12/11/2010	R206 On 04-August-11			Bond Future	6.83	101.9990	6.8290	101.9990	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1073	1	1073	1	0.00
12/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1011	1	1011	1	0.00
12/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1138	1	1138	1	0.00
12/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	648	1	648	1	0.00
12/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	742	1	742	1	0.00
12/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	693	1	693	1	0.00
12/11/2010	R207 On 03-February-11			Bond Future	7.89	96.4243	7.8900	96.4243	1,400.00
12/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5281	5	5281	5	0.00
12/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5544	6	5544	6	0.00
12/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	5020	5	5020	5	0.00
12/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	189	0	189	0	0.00
12/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	138	0	138	0	0.00
12/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	162	0	162	0	0.00
12/11/2010	R207 On 05-May-11			Bond Future	7.97	97.8482	7.9670	97.8482	0.00
12/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	4037	4	4037	4	0.00
12/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4249	4	4249	4	0.00
12/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	3829	4	3829	4	0.00
12/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	982	1	982	1	0.00
12/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	826	1	826	1	0.00
12/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	901	1	901	1	0.00
12/11/2010	R207 On 04-August-11			Bond Future	8.05	95.6693	8.0500	95.6693	0.00
12/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3236	3	3236	3	0.00
12/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3405	3	3405	3	0.00
12/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	3072	3	3072	3	0.00
12/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2199	2	2199	2	0.00
12/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	1956	2	1956	2	0.00
12/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2075	2	2075	2	0.00
12/11/2010	R208 On 03-February-11			Bond Future	8.00	93.8440	7.9990	93.8440	5,596.00
12/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	4954	5	4954	5	0.00
12/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4691	5	4691	5	0.00
12/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5221	5	5221	5	0.00
12/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	218	0	218	0	0.00
12/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	293	0	293	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	252	0	252	0	0.00
12/11/2010	R208 On 05-May-11			Bond Future	8.07	91.8425	8.0710	91.8425	0.00
12/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	3794	4	3794	4	0.00
12/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3586	4	3586	4	0.00
12/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	4007	4	4007	4	0.00
12/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1035	1	1035	1	0.00
12/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1224	1	1224	1	0.00
12/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1127	1	1127	1	0.00
12/11/2010	R208 On 04-August-11			Bond Future	8.15	93.2087	8.1470	93.2087	0.00
12/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3170	3	3170	3	0.00
12/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3339	3	3339	3	0.00
12/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	3007	3	3007	3	0.00
12/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2679	3	2679	3	0.00
12/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2397	2	2397	2	0.00
12/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2535	3	2535	3	0.00
12/11/2010	R209 On 03-February-11			Bond Future	8.17	81.8574	8.1710	81.8574	23,687.00
12/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	7166	7	7166	7	0.00
12/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	7506	8	7506	8	0.00
12/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	6824	7	6824	7	0.00
12/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	364	0	364	0	0.00
12/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	279	0	279	0	0.00
12/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	321	0	321	0	0.00
12/11/2010	R209 On 05-May-11			Bond Future	8.22	79.9246	8.2200	79.9246	0.00
12/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	4473	4	4473	4	0.00
12/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	4735	5	4735	5	0.00
12/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	4218	4	4218	4	0.00
12/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2239	2	2239	2	0.00
12/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1920	2	1920	2	0.00
12/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2075	2	2075	2	0.00
12/11/2010	R209 On 04-August-11			Bond Future	8.27	81.1150	8.2710	81.1150	0.00
12/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	5045	5	5045	5	0.00
12/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	5288	5	5288	5	0.00
12/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	4808	5	4808	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	14034	14	14034	14	0.00
12/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	393	0	393	0	0.00
12/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	3278	3	3278	3	0.00
12/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2923	3	2923	3	0.00
12/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	3096	3	3096	3	0.00
12/11/2010	R211 On 03-February-11			Bond Future	1.88	103.5337	1.8840	103.5337	539.00
12/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	3467	3	3467	3	0.00
12/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	3743	4	3743	4	0.00
12/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	3191	3	3191	3	0.00
12/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
12/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
12/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
12/11/2010	R212 On 03-February-11			Bond Future	2.52	102.2445	2.5210	102.2445	1,868.00
12/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4508	5	4508	5	0.00
12/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4965	5	4965	5	0.00
12/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	4048	4	4048	4	0.00
12/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
12/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
12/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
12/11/2010	TRT1 On 03-February-11			Index Future	346.84	346.7260	346.8380	346.7260	100.00
12/11/2010	TRT1 On 05-May-11			Index Future	351.92	351.8000	351.9150	351.8000	0.00
15/11/2010	AL7T On 03-February-11			Index Future	379.92	380.5630	379.9240	380.5630	30.00
15/11/2010	ALBI On 03-February-11			Index Future	349.43	350.1080	349.4300	350.1080	1,132.00
15/11/2010	ALBI On 05-May-11			Index Future	354.62	355.2990	354.6160	355.2990	0.00
15/11/2010	CRD1 On 03-February-11			Index Future	154.28	154.4360	154.2800	154.4360	2.00
15/11/2010	CRD1 On 05-May-11			Index Future	156.54	156.6960	156.5390	156.6960	0.00
15/11/2010	GOVI On 03-February-11			GOVI	350.22	350.8830	350.2230	350.8830	203.00
15/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	72230	8	72230	8	0.00
15/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	72330	8	72330	8	0.00
15/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	72130	8	72130	8	0.00
15/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
15/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
15/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2010	GOVI On 05-May-11			GOVI	355.42	356.0850	355.4210	356.0850	0.00
15/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	64210	7	64210	7	0.00
15/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	64110	7	64110	7	0.00
15/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	64310	7	64310	7	0.00
15/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
15/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
15/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
15/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/11/2010	IGOV On 03-February-11			Index Future	148.99	148.3730	148.9860	148.3730	0.00
15/11/2010	IGOV On 05-May-11			Index Future	151.20	150.5730	151.1970	150.5730	0.00
15/11/2010	IGOV On 04-August-11			Index Future	153.43	152.7970	153.4300	152.7970	0.00
15/11/2010	ILBI On 03-February-11			Index Future	403.57	403.3720	403.5650	403.3720	370.00
15/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.85	94.2830	5.8520	94.2830	2,500.00
15/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.73	94.4180	5.7330	94.4180	2,500.00
15/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.70	94.4100	5.7010	94.4100	2,500.00
15/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.64	93.8190	5.6400	93.8190	2,500.00
15/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.61	94.1850	5.6060	94.1850	5,500.00
15/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.62	93.9740	5.6150	93.9740	0.00
15/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.62	94.1700	5.6170	94.1700	4,500.00
15/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.71	93.7310	5.7060	93.7310	13,700.00
15/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.85	94.3210	5.8540	94.3210	5,200.00
15/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.06	94.3850	6.0560	94.3850	0.00
15/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.30	93.5660	6.3010	93.5660	0.00
15/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.37	94.4140	6.3730	94.4140	40,000.00
15/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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15/11/2010	OTH1 On 03-February-11			Index Future	344.78	345.5540	344.7760	345.5540	3.00
15/11/2010	OTH1 On 05-May-11			Index Future	349.89	350.6780	349.8930	350.6780	0.00
15/11/2010	R157 On 03-February-11			Bond Future	7.09	130.3802	7.0920	130.3802	6,186.00
15/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3616	4	3616	4	0.00
15/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3419	4	3419	4	0.00
15/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3815	4	3815	4	0.00
15/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	72	0	72	0	0.00
15/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	105	0	105	0	0.00
15/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	87	0	87	0	0.00
15/11/2010	R157 On 05-May-11			Bond Future	7.17	125.4972	7.1720	125.4972	705.00
15/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2838	3	2838	3	0.00
15/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	2999	3	2999	3	0.00
15/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2681	3	2681	3	0.00
15/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2527	3	2527	3	0.00
15/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	539	0	539	0	0.00
15/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	487	0	487	0	0.00
15/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	395	0	395	0	0.00
15/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	439	0	439	0	0.00
15/11/2010	R157 On 04-August-11			Bond Future	7.26	127.3726	7.2620	127.3726	0.00
15/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2134	2	2134	2	0.00
15/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2254	2	2254	2	0.00
15/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2018	2	2018	2	0.00
15/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1277	1	1277	1	0.00
15/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1122	1	1122	1	0.00
15/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1197	1	1197	1	0.00
15/11/2010	R186 On 03-February-11			Bond Future	8.15	122.5448	8.1530	122.5448	23,682.00
15/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	8451	9	8451	9	0.00
15/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	8863	9	8863	9	0.00
15/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	933	1	933	1	3,000.00
15/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	8042	8	8042	8	0.00
15/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	356	0	356	0	0.00
15/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	5113	5	5113	5	0.00
15/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	264	0	264	0	0.00

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15/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	307	0	307	0	0.00
15/11/2010	R186 On 05-May-11			Bond Future	8.22	124.3612	8.2180	124.3612	0.00
15/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	6697	7	6697	7	0.00
15/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	7036	7	7036	7	0.00
15/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	6364	7	6364	7	0.00
15/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2548	3	2548	3	5,500.00
15/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1707	2	1707	2	0.00
15/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4745	5	4745	5	0.00
15/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1446	1	1446	1	0.00
15/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1572	1	1572	1	0.00
15/11/2010	R186 On 04-August-11			Bond Future	8.29	120.9179	8.2870	120.9179	0.00
15/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	4305	5	4305	5	0.00
15/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4068	4	4068	4	0.00
15/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	4549	5	4549	5	0.00
15/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	4422	4	4422	4	0.00
15/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4922	5	4922	5	0.00
15/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4667	4	4667	4	0.00
15/11/2010	R201 On 03-February-11			Bond Future	6.90	107.5108	6.9010	107.5108	639.00
15/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3744	4	3744	4	0.00
15/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	3907	4	3907	4	0.00
15/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3582	4	3582	4	0.00
15/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	17	0	17	0	0.00
15/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	10	0	10	0	0.00
15/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	13	0	13	0	0.00
15/11/2010	R201 On 05-May-11			Bond Future	6.98	109.1019	6.9760	109.1019	0.00
15/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2691	3	2691	3	0.00
15/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2558	3	2558	3	0.00
15/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2826	3	2826	3	0.00
15/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	184	0	184	0	0.00
15/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	232	0	232	0	0.00
15/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	207	0	207	0	0.00
15/11/2010	R201 On 04-August-11			Bond Future	7.06	106.3207	7.0630	106.3207	0.00
15/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1468	2	1468	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
15/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1572	2	1572	2	0.00
15/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1381	1	1381	1	0.00
15/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	966	1	966	1	0.00
15/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	855	1	855	1	0.00
15/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	901	1	901	1	0.00
15/11/2010	R202 On 03-February-11			Bond Future	0.37	166.2794	0.3710	166.2794	3,320.00
15/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	60790	59	60790	59	0.00
15/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	61637	60	61637	60	0.00
15/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	59934	58	59934	58	0.00
15/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
15/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
15/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
15/11/2010	R202 On 05-May-11			Bond Future	0.29	168.7563	0.2920	168.7563	6,500.00
15/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	43750	42	43750	42	0.00
15/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	42711	41	42711	41	0.00
15/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	44778	43	44778	43	0.00
15/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
15/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
15/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/11/2010	R203 On 03-February-11			Bond Future	7.66	106.5765	7.6640	106.5765	1,407.00
15/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4367	5	4367	5	0.00
15/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4143	4	4143	4	0.00
15/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4593	5	4593	5	0.00
15/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	112	0	112	0	0.00
15/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	155	0	155	0	0.00
15/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	132	0	132	0	0.00
15/11/2010	R203 On 05-May-11			Bond Future	7.75	103.9904	7.7480	103.9904	0.00
15/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3238	3	3238	3	0.00
15/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3417	4	3417	4	0.00
15/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3064	3	3064	3	0.00
15/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	827	1	827	1	0.00
15/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	693	1	693	1	0.00
15/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	757	1	757	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
15/11/2010	R203 On 04-August-11			Bond Future	7.84	105.5439	7.8390	105.5439	0.00
15/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2536	3	2536	3	0.00
15/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2402	3	2402	3	0.00
15/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2674	3	2674	3	0.00
15/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1660	2	1660	2	0.00
15/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1867	2	1867	2	0.00
15/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1761	2	1761	2	0.00
15/11/2010	R204 On 03-February-11			Bond Future	7.82	102.3793	7.8240	102.3793	1,876.00
15/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4094	4	4094	4	0.00
15/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4336	5	4336	5	0.00
15/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	3856	4	3856	4	0.00
15/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	287	0	287	0	0.00
15/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	212	0	212	0	0.00
15/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	247	0	247	0	0.00
15/11/2010	R204 On 05-May-11			Bond Future	7.91	103.8996	7.9050	103.8996	0.00
15/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4008	4	4008	4	0.00
15/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	3805	4	3805	4	0.00
15/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4216	4	4216	4	0.00
15/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	646	1	646	1	0.00
15/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	778	1	778	1	0.00
15/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	709	1	709	1	0.00
15/11/2010	R204 On 04-August-11			Bond Future	7.99	101.4182	7.9940	101.4182	0.00
15/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2408	3	2408	3	0.00
15/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2550	3	2550	3	0.00
15/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2270	2	2270	2	0.00
15/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2512	2	2512	2	0.00
15/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2243	2	2243	2	0.00
15/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2375	2	2375	2	0.00
15/11/2010	R206 On 03-February-11			Bond Future	6.71	102.6903	6.7050	102.6903	0.00
15/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3375	3	3375	3	0.00
15/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3248	3	3248	3	0.00
15/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3502	4	3502	4	0.00
15/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	3	0	3	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
15/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	4	0	4	0	0.00
15/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
15/11/2010	R206 On 05-May-11			Bond Future	6.78	104.2123	6.7840	104.2123	0.00
15/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	1900	2	1900	2	0.00
15/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2000	2	2000	2	0.00
15/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1801	2	1801	2	0.00
15/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	190	0	190	0	0.00
15/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	150	0	150	0	0.00
15/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	169	0	169	0	0.00
15/11/2010	R206 On 04-August-11			Bond Future	6.88	102.0013	6.8820	102.0013	0.00
15/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1002	1	1002	1	0.00
15/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	942	1	942	1	0.00
15/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1064	1	1064	1	0.00
15/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	691	1	691	1	0.00
15/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	791	1	791	1	0.00
15/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	740	1	740	1	0.00
15/11/2010	R207 On 03-February-11			Bond Future	7.93	96.4243	7.9300	96.4243	1,400.00
15/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5045	5	5045	5	0.00
15/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5307	6	5307	6	0.00
15/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	4787	5	4787	5	0.00
15/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	202	0	202	0	0.00
15/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	147	0	147	0	0.00
15/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	172	0	172	0	0.00
15/11/2010	R207 On 05-May-11			Bond Future	8.01	97.8542	8.0090	97.8542	0.00
15/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	3838	4	3838	4	0.00
15/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	3635	4	3635	4	0.00
15/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4047	4	4047	4	0.00
15/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	876	1	876	1	0.00
15/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	1040	1	1040	1	0.00
15/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	954	1	954	1	0.00
15/11/2010	R207 On 04-August-11			Bond Future	8.09	95.6752	8.0940	95.6752	0.00
15/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3073	3	3073	3	0.00
15/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3238	3	3238	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
15/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	2914	3	2914	3	0.00
15/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2298	2	2298	2	0.00
15/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	2046	2	2046	2	0.00
15/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2169	2	2169	2	0.00
15/11/2010	R208 On 03-February-11			Bond Future	8.02	93.8505	8.0190	93.8505	5,596.00
15/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	4825	5	4825	5	0.00
15/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4562	5	4562	5	0.00
15/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5092	5	5092	5	0.00
15/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	218	0	218	0	0.00
15/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	293	0	293	0	0.00
15/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	253	0	253	0	0.00
15/11/2010	R208 On 05-May-11			Bond Future	8.09	91.8425	8.0910	91.8425	0.00
15/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	3689	4	3689	4	0.00
15/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	3900	4	3900	4	0.00
15/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3483	4	3483	4	0.00
15/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1248	1	1248	1	0.00
15/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1055	1	1055	1	0.00
15/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1148	1	1148	1	0.00
15/11/2010	R208 On 04-August-11			Bond Future	8.17	93.2149	8.1680	93.2149	0.00
15/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3083	3	3083	3	0.00
15/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3249	3	3249	3	0.00
15/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	2922	3	2922	3	0.00
15/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2724	3	2724	3	0.00
15/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2437	2	2437	2	0.00
15/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2578	3	2578	3	0.00
15/11/2010	R209 On 03-February-11			Bond Future	8.22	81.8662	8.2220	81.8662	23,687.00
15/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	6746	7	6746	7	0.00
15/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	7082	8	7082	8	0.00
15/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	6408	7	6408	7	0.00
15/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	399	0	399	0	0.00
15/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	305	0	305	0	0.00
15/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	351	0	351	0	0.00
15/11/2010	R209 On 05-May-11			Bond Future	8.27	79.9334	8.2720	79.9334	0.00

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15/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	4162	4	4162	4	0.00
15/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	4415	5	4415	5	0.00
15/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	3915	4	3915	4	0.00
15/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2391	2	2391	2	0.00
15/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	2055	2	2055	2	0.00
15/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2218	2	2218	2	0.00
15/11/2010	R209 On 04-August-11			Bond Future	8.32	81.1237	8.3240	81.1237	0.00
15/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	4752	5	4752	5	0.00
15/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	4987	5	4987	5	0.00
15/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	4522	5	4522	5	0.00
15/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	13602	14	13602	14	0.00
15/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	419	0	419	0	0.00
15/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	3450	3	3450	3	0.00
15/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	3080	3	3080	3	0.00
15/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	3261	3	3261	3	0.00
15/11/2010	R211 On 03-February-11			Bond Future	1.80	103.5222	1.8020	103.5222	539.00
15/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	3939	3	3939	3	0.00
15/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	4215	4	4215	4	0.00
15/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	3663	3	3663	3	0.00
15/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
15/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
15/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
15/11/2010	R212 On 03-February-11			Bond Future	2.43	102.2445	2.4300	102.2445	1,868.00
15/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	5391	5	5391	5	0.00
15/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	5848	5	5848	5	0.00
15/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	4931	4	4931	4	0.00
15/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
15/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
15/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
15/11/2010	TRT1 On 03-February-11			Index Future	346.04	346.8380	346.0410	346.8380	100.00
15/11/2010	TRT1 On 05-May-11			Index Future	351.11	351.9150	351.1070	351.9150	0.00
16/11/2010	AL7T On 03-February-11			Index Future	380.35	379.9240	380.3480	379.9240	30.00
16/11/2010	ALBI On 03-February-11			Index Future	349.50	349.4300	349.5040	349.4300	1,132.00

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16/11/2010	ALBI On 05-May-11			Index Future	354.69	354.6160	354.6920	354.6160	0.00
16/11/2010	CRD1 On 03-February-11			Index Future	154.37	154.2800	154.3680	154.2800	2.00
16/11/2010	CRD1 On 05-May-11			Index Future	156.63	156.5390	156.6280	156.5390	0.00
16/11/2010	GOVI On 03-February-11			GOVI	350.32	350.2230	350.3190	350.2230	203.00
16/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	73190	7	73190	7	0.00
16/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	73090	7	73090	7	0.00
16/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	73290	7	73290	7	0.00
16/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
16/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
16/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
16/11/2010	GOVI On 05-May-11			GOVI	355.52	355.4210	355.5200	355.4210	0.00
16/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	65200	6	65200	6	0.00
16/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	65300	6	65300	6	0.00
16/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	65100	6	65100	6	0.00
16/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
16/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
16/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
16/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2010	IGOV On 03-February-11			Index Future	149.27	148.9860	149.2730	148.9860	0.00
16/11/2010	IGOV On 05-May-11			Index Future	151.49	151.1970	151.4890	151.1970	0.00
16/11/2010	IGOV On 04-August-11			Index Future	153.73	153.4300	153.7260	153.4300	0.00
16/11/2010	ILBI On 03-February-11			Index Future	404.30	403.5650	404.3040	403.5650	370.00
16/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.84	94.1480	5.8400	94.1480	2,500.00
16/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.70	94.2670	5.7020	94.2670	2,500.00
16/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.68	94.2990	5.6780	94.2990	2,500.00
16/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.61	94.3600	5.6130	94.3600	2,500.00
16/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.59	94.3940	5.5920	94.3940	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.58	94.3850	5.5820	94.3850	0.00
16/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.3830	5.5880	94.3830	4,500.00
16/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.68	94.2940	5.6780	94.2940	13,700.00
16/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.82	94.1460	5.8210	94.1460	5,200.00
16/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.03	93.9440	6.0280	93.9440	0.00
16/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.27	93.6990	6.2700	93.6990	0.00
16/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.46	93.6270	6.4570	93.6270	40,000.00
16/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/11/2010	OTH1 On 03-February-11			Index Future	344.73	344.7760	344.7300	344.7760	3.00
16/11/2010	OTH1 On 05-May-11			Index Future	349.85	349.8930	349.8480	349.8930	0.00
16/11/2010	R157 On 03-February-11			Bond Future	7.07	130.1932	7.0650	130.1932	6,186.00
16/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3725	4	3725	4	0.00
16/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3926	4	3926	4	0.00
16/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3526	3	3526	3	0.00
16/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	91	0	91	0	0.00
16/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	62	0	62	0	0.00
16/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	76	0	76	0	0.00
16/11/2010	R157 On 05-May-11			Bond Future	7.14	125.3121	7.1430	125.3121	705.00
16/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2930	3	2930	3	0.00
16/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	3093	3	3093	3	0.00
16/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2770	3	2770	3	0.00
16/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2614	3	2614	3	0.00
16/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	504	1	504	1	0.00
16/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	454	0	454	0	0.00
16/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	367	0	367	0	0.00
16/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	409	0	409	0	0.00
16/11/2010	R157 On 04-August-11			Bond Future	7.23	127.1825	7.2310	127.1825	0.00
16/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2205	2	2205	2	0.00
16/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	2087	2	2087	2	0.00
16/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2327	2	2327	2	0.00
16/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1072	1	1072	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
16/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1224	1	1224	1	0.00
16/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1146	1	1146	1	0.00
16/11/2010	R186 On 03-February-11			Bond Future	8.17	122.0780	8.1730	122.0780	23,682.00
16/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	8262	8	8262	8	0.00
16/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	8672	9	8672	9	0.00
16/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	7854	8	7854	8	0.00
16/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	870	1	870	1	3,000.00
16/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	370	0	370	0	0.00
16/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	5252	5	5252	5	0.00
16/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	275	0	275	0	0.00
16/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	320	0	320	0	0.00
16/11/2010	R186 On 05-May-11			Bond Future	8.24	123.8925	8.2390	123.8925	0.00
16/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	6537	7	6537	7	0.00
16/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	6873	7	6873	7	0.00
16/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	6208	6	6208	6	0.00
16/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2452	3	2452	3	5,500.00
16/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1759	2	1759	2	0.00
16/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4857	5	4857	5	0.00
16/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1491	1	1491	1	0.00
16/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1620	2	1620	2	0.00
16/11/2010	R186 On 04-August-11			Bond Future	8.31	120.4476	8.3090	120.4476	0.00
16/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	4188	4	4188	4	0.00
16/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	4429	5	4429	5	0.00
16/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	3956	4	3956	4	0.00
16/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	5025	5	5025	5	0.00
16/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	4517	4	4517	4	0.00
16/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4765	5	4765	5	0.00
16/11/2010	R201 On 03-February-11			Bond Future	6.86	107.3441	6.8630	107.3441	639.00
16/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3873	4	3873	4	0.00
16/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3710	4	3710	4	0.00
16/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4037	4	4037	4	0.00
16/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	8	0	8	0	0.00
16/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	13	0	13	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
16/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	10	0	10	0	0.00
16/11/2010	R201 On 05-May-11			Bond Future	6.93	108.9357	6.9340	108.9357	0.00
16/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2806	3	2806	3	0.00
16/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2670	3	2670	3	0.00
16/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2943	3	2943	3	0.00
16/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	164	0	164	0	0.00
16/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	208	0	208	0	0.00
16/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	185	0	185	0	0.00
16/11/2010	R201 On 04-August-11			Bond Future	7.02	106.1534	7.0190	106.1534	0.00
16/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1545	1	1545	1	0.00
16/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1455	1	1455	1	0.00
16/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1651	2	1651	2	0.00
16/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	800	1	800	1	0.00
16/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	906	1	906	1	0.00
16/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	845	1	845	1	0.00
16/11/2010	R202 On 03-February-11			Bond Future	0.35	167.9272	0.3530	167.9272	3,320.00
16/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	61324	61	61324	61	0.00
16/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	62171	62	62171	62	0.00
16/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	60468	60	60468	60	0.00
16/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
16/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
16/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
16/11/2010	R202 On 05-May-11			Bond Future	0.27	170.4094	0.2730	170.4094	6,500.00
16/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	45343	45	45343	45	0.00
16/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	44315	44	44315	44	0.00
16/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	43277	43	43277	43	0.00
16/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
16/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
16/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
16/11/2010	R203 On 03-February-11			Bond Future	7.66	106.3057	7.6630	106.3057	1,407.00
16/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4368	4	4368	4	0.00
16/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4595	5	4595	5	0.00
16/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4144	4	4144	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
16/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	151	0	151	0	0.00
16/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	109	0	109	0	0.00
16/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	128	0	128	0	0.00
16/11/2010	R203 On 05-May-11			Bond Future	7.75	103.7190	7.7470	103.7190	0.00
16/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3238	3	3238	3	0.00
16/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3416	3	3416	3	0.00
16/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	3063	3	3063	3	0.00
16/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	821	1	821	1	0.00
16/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	687	1	687	1	0.00
16/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	752	1	752	1	0.00
16/11/2010	R203 On 04-August-11			Bond Future	7.84	105.2678	7.8380	105.2678	0.00
16/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2535	3	2535	3	0.00
16/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2673	3	2673	3	0.00
16/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2401	2	2401	2	0.00
16/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1861	2	1861	2	0.00
16/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1654	2	1654	2	0.00
16/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1756	2	1756	2	0.00
16/11/2010	R204 On 03-February-11			Bond Future	7.81	102.0813	7.8130	102.0813	1,876.00
16/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4145	4	4145	4	0.00
16/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	3905	4	3905	4	0.00
16/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4388	4	4388	4	0.00
16/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	200	0	200	0	0.00
16/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	272	0	272	0	0.00
16/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	234	0	234	0	0.00
16/11/2010	R204 On 05-May-11			Bond Future	7.89	103.5990	7.8940	103.5990	0.00
16/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4051	4	4051	4	0.00
16/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	3846	4	3846	4	0.00
16/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4261	4	4261	4	0.00
16/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	629	1	629	1	0.00
16/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	757	1	757	1	0.00
16/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	690	1	690	1	0.00
16/11/2010	R204 On 04-August-11			Bond Future	7.98	101.1103	7.9820	101.1103	0.00
16/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2437	2	2437	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
16/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2299	2	2299	2	0.00
16/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2581	3	2581	3	0.00
16/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2208	2	2208	2	0.00
16/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2475	3	2475	3	0.00
16/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2338	2	2338	2	0.00
16/11/2010	R206 On 03-February-11			Bond Future	6.67	102.5759	6.6720	102.5759	0.00
16/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3462	3	3462	3	0.00
16/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3589	4	3589	4	0.00
16/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3335	3	3335	3	0.00
16/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	3	0	3	0	0.00
16/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
16/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	2	0	2	0	0.00
16/11/2010	R206 On 05-May-11			Bond Future	6.75	104.0974	6.7480	104.0974	0.00
16/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	1972	2	1972	2	0.00
16/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2074	2	2074	2	0.00
16/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1872	2	1872	2	0.00
16/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	173	0	173	0	0.00
16/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	136	0	136	0	0.00
16/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	153	0	153	0	0.00
16/11/2010	R206 On 04-August-11			Bond Future	6.84	101.8834	6.8410	101.8834	0.00
16/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1052	1	1052	1	0.00
16/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1116	1	1116	1	0.00
16/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	990	1	990	1	0.00
16/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	748	1	748	1	0.00
16/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	652	1	652	1	0.00
16/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	699	1	699	1	0.00
16/11/2010	R207 On 03-February-11			Bond Future	7.91	96.1782	7.9090	96.1782	1,400.00
16/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5159	5	5159	5	0.00
16/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	4898	5	4898	5	0.00
16/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5422	5	5422	5	0.00
16/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	133	0	133	0	0.00
16/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	184	0	184	0	0.00
16/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	157	0	157	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
16/11/2010	R207 On 05-May-11			Bond Future	7.99	97.6023	7.9870	97.6023	0.00
16/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	3929	4	3929	4	0.00
16/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	3722	4	3722	4	0.00
16/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4139	4	4139	4	0.00
16/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	836	1	836	1	0.00
16/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	995	1	995	1	0.00
16/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	913	1	913	1	0.00
16/11/2010	R207 On 04-August-11			Bond Future	8.07	95.4182	8.0710	95.4182	0.00
16/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3145	3	3145	3	0.00
16/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	2983	3	2983	3	0.00
16/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3312	3	3312	3	0.00
16/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	1986	2	1986	2	0.00
16/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2233	2	2233	2	0.00
16/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2107	2	2107	2	0.00
16/11/2010	R208 On 03-February-11			Bond Future	8.00	93.7210	7.9980	93.7210	5,596.00
16/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	4940	5	4940	5	0.00
16/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5209	5	5209	5	0.00
16/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4674	5	4674	5	0.00
16/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	269	0	269	0	0.00
16/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	199	0	199	0	0.00
16/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	232	0	232	0	0.00
16/11/2010	R208 On 05-May-11			Bond Future	8.07	91.7159	8.0690	91.7159	0.00
16/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	3780	4	3780	4	0.00
16/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	3994	4	3994	4	0.00
16/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3571	3	3571	3	0.00
16/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1197	1	1197	1	0.00
16/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1010	1	1010	1	0.00
16/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1100	1	1100	1	0.00
16/11/2010	R208 On 04-August-11			Bond Future	8.15	93.0849	8.1450	93.0849	0.00
16/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3156	3	3156	3	0.00
16/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3324	3	3324	3	0.00
16/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	2992	3	2992	3	0.00
16/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2652	3	2652	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
16/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2370	2	2370	2	0.00
16/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2508	3	2508	3	0.00
16/11/2010	R209 On 03-February-11			Bond Future	8.24	81.4159	8.2370	81.4159	23,687.00
16/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	6622	7	6622	7	0.00
16/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	6958	7	6958	7	0.00
16/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	6287	6	6287	6	0.00
16/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	410	0	410	0	0.00
16/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	313	0	313	0	0.00
16/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	359	0	359	0	0.00
16/11/2010	R209 On 05-May-11			Bond Future	8.29	79.4790	8.2870	79.4790	0.00
16/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	4073	4	4073	4	0.00
16/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	4324	4	4324	4	0.00
16/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	3829	4	3829	4	0.00
16/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2435	2	2435	2	0.00
16/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	2094	2	2094	2	0.00
16/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2259	2	2259	2	0.00
16/11/2010	R209 On 04-August-11			Bond Future	8.34	80.6656	8.3400	80.6656	0.00
16/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	4664	5	4664	5	0.00
16/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	4897	5	4897	5	0.00
16/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	4436	5	4436	5	0.00
16/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	13473	14	13473	14	0.00
16/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	428	0	428	0	0.00
16/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	3501	3	3501	3	0.00
16/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	3128	3	3128	3	0.00
16/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	3310	3	3310	3	0.00
16/11/2010	R211 On 03-February-11			Bond Future	1.80	103.9939	1.8030	103.9939	539.00
16/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	3933	4	3933	4	0.00
16/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	4209	4	4209	4	0.00
16/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	3657	4	3657	4	0.00
16/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
16/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
16/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
16/11/2010	R212 On 03-February-11			Bond Future	2.37	103.1276	2.3700	103.1276	1,868.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	5978	5	5978	5	0.00
16/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	6435	6	6435	6	0.00
16/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	5518	5	5518	5	0.00
16/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
16/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
16/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
16/11/2010	TRT1 On 03-February-11			Index Future	346.11	346.0410	346.1080	346.0410	100.00
16/11/2010	TRT1 On 05-May-11			Index Future	351.18	351.1070	351.1750	351.1070	0.00
17/11/2010	AL7T On 03-February-11			Index Future	377.27	380.3480	377.2660	380.3480	30.00
17/11/2010	ALBI On 03-February-11			Index Future	347.23	349.5040	347.2320	349.5040	1,132.00
17/11/2010	ALBI On 05-May-11			Index Future	352.42	354.6920	352.4230	354.6920	0.00
17/11/2010	CRD1 On 03-February-11			Index Future	153.67	154.3680	153.6710	154.3680	2.00
17/11/2010	CRD1 On 05-May-11			Index Future	155.92	156.6280	155.9220	156.6280	0.00
17/11/2010	GOVI On 03-February-11			GOVI	348.06	350.3190	348.0560	350.3190	203.00
17/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	50560	7	50560	7	0.00
17/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	50460	7	50460	7	0.00
17/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	50660	7	50660	7	0.00
17/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
17/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
17/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
17/11/2010	GOVI On 05-May-11			GOVI	353.26	355.5200	353.2590	355.5200	0.00
17/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	42590	7	42590	7	0.00
17/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	42690	7	42690	7	0.00
17/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	42490	7	42490	7	0.00
17/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
17/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
17/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
17/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/11/2010	IGOV On 03-February-11			Index Future	149.40	149.2730	149.4000	149.2730	0.00
17/11/2010	IGOV On 05-May-11			Index Future	151.63	151.4890	151.6340	151.4890	0.00
17/11/2010	IGOV On 04-August-11			Index Future	153.94	153.7260	153.9440	153.7260	0.00
17/11/2010	ILBI On 03-February-11			Index Future	404.81	404.3040	404.8090	404.3040	370.00
17/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/11/2010	JBAF On 17-November-10			Jibar Tradeable Future	5.87	94.1600	5.8650	94.1600	0.00
17/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.78	94.2980	5.7840	94.2980	2,600.00
17/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.75	94.3220	5.7460	94.3220	2,500.00
17/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.67	94.3870	5.6650	94.3870	2,500.00
17/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.64	94.4080	5.6410	94.4080	5,500.00
17/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.64	94.4180	5.6440	94.4180	0.00
17/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.66	94.4120	5.6610	94.4120	4,500.00
17/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.76	94.3220	5.7600	94.3220	13,700.00
17/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.91	94.1790	5.9090	94.1790	5,200.00
17/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.11	93.9720	6.1130	93.9720	0.00
17/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.36	93.7300	6.3590	93.7300	0.00
17/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.53	93.5430	6.5340	93.5430	40,000.00
17/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/11/2010	OTH1 On 03-February-11			Index Future	342.41	344.7300	342.4140	344.7300	3.00
17/11/2010	OTH1 On 05-May-11			Index Future	347.53	349.8480	347.5330	349.8480	0.00
17/11/2010	R157 On 03-February-11			Bond Future	7.20	130.3134	7.1980	130.3134	6,186.00
17/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3182	4	3182	4	0.00
17/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3376	4	3376	4	0.00
17/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	2991	4	2991	4	0.00
17/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	147	0	147	0	0.00
17/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	103	0	103	0	0.00
17/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	123	0	123	0	0.00
17/11/2010	R157 On 05-May-11			Bond Future	7.28	125.4341	7.2820	125.4341	705.00
17/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2485	3	2485	3	0.00
17/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	2637	3	2637	3	0.00
17/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2193	3	2193	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2337	3	2337	3	0.00
17/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	604	0	604	0	0.00
17/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	666	1	666	1	0.00
17/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	494	0	494	0	0.00
17/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	547	0	547	0	0.00
17/11/2010	R157 On 04-August-11			Bond Future	7.37	127.3052	7.3660	127.3052	0.00
17/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	1891	2	1891	2	0.00
17/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	1783	2	1783	2	0.00
17/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2003	2	2003	2	0.00
17/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1281	1	1281	1	0.00
17/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1453	1	1453	1	0.00
17/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1365	1	1365	1	0.00
17/11/2010	R186 On 03-February-11			Bond Future	8.24	121.8759	8.2390	121.8759	23,685.00
17/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	7663	8	7663	8	0.00
17/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	8066	9	8066	9	0.00
17/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	7264	8	7264	8	0.00
17/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	706	1	706	1	3,000.00
17/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	443	0	443	0	0.00
17/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	5751	5	5751	5	0.00
17/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	332	0	332	0	0.00
17/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	384	0	384	0	0.00
17/11/2010	R186 On 05-May-11			Bond Future	8.31	123.6839	8.3050	123.6839	0.00
17/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	6065	7	6065	7	0.00
17/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	6389	7	6389	7	0.00
17/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2187	2	2187	2	5,500.00
17/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	5747	6	5747	6	0.00
17/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1950	2	1950	2	0.00
17/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	5244	5	5244	5	0.00
17/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1659	1	1659	1	0.00
17/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1801	2	1801	2	0.00
17/11/2010	R186 On 04-August-11			Bond Future	8.37	120.2330	8.3710	120.2330	0.00
17/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	3886	4	3886	4	0.00
17/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	4116	4	4116	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	3664	4	3664	4	0.00
17/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	5335	5	5335	5	0.00
17/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	4806	5	4806	5	0.00
17/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	5065	5	5065	5	0.00
17/11/2010	R201 On 03-February-11			Bond Future	7.01	107.4760	7.0070	107.4760	639.00
17/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3385	4	3385	4	0.00
17/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3224	4	3224	4	0.00
17/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	3546	4	3546	4	0.00
17/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	16	0	16	0	0.00
17/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	26	0	26	0	0.00
17/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	21	0	21	0	0.00
17/11/2010	R201 On 05-May-11			Bond Future	7.09	109.0726	7.0870	109.0726	0.00
17/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2389	3	2389	3	0.00
17/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2518	3	2518	3	0.00
17/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2262	3	2262	3	0.00
17/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	297	0	297	0	0.00
17/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	237	0	237	0	0.00
17/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	266	0	266	0	0.00
17/11/2010	R201 On 04-August-11			Bond Future	7.17	106.2873	7.1680	106.2873	0.00
17/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1285	2	1285	2	0.00
17/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1205	1	1205	1	0.00
17/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1382	2	1382	2	0.00
17/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	983	1	983	1	0.00
17/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	1108	1	1108	1	0.00
17/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	1037	1	1037	1	0.00
17/11/2010	R202 On 03-February-11			Bond Future	0.32	168.4610	0.3170	168.4610	3,320.00
17/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	62397	61	62397	61	0.00
17/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	63244	62	63244	62	0.00
17/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	61542	60	61542	60	0.00
17/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
17/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
17/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/11/2010	R202 On 05-May-11			Bond Future	0.24	170.9746	0.2370	170.9746	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	45392	44	45392	44	0.00
17/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	46420	45	46420	45	0.00
17/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	44354	43	44354	43	0.00
17/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
17/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
17/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
17/11/2010	R203 On 03-February-11			Bond Future	7.80	106.3109	7.7980	106.3109	1,407.00
17/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	3739	4	3739	4	0.00
17/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	3956	5	3956	5	0.00
17/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	3524	4	3524	4	0.00
17/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	230	0	230	0	0.00
17/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	169	0	169	0	0.00
17/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	198	0	198	0	0.00
17/11/2010	R203 On 05-May-11			Bond Future	7.89	103.7240	7.8860	103.7240	0.00
17/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	2748	3	2748	3	0.00
17/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	2587	3	2587	3	0.00
17/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	2913	3	2913	3	0.00
17/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	878	1	878	1	0.00
17/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	1039	1	1039	1	0.00
17/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	956	1	956	1	0.00
17/11/2010	R203 On 04-August-11			Bond Future	7.97	105.2727	7.9740	105.2727	0.00
17/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2175	3	2175	3	0.00
17/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2301	3	2301	3	0.00
17/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2052	2	2052	2	0.00
17/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	2167	2	2167	2	0.00
17/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1937	2	1937	2	0.00
17/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	2050	2	2050	2	0.00
17/11/2010	R204 On 03-February-11			Bond Future	7.94	102.1455	7.9410	102.1455	1,876.00
17/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	3509	4	3509	4	0.00
17/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	3283	4	3283	4	0.00
17/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	3740	4	3740	4	0.00
17/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	296	0	296	0	0.00
17/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	394	0	394	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	342	0	342	0	0.00
17/11/2010	R204 On 05-May-11			Bond Future	8.03	103.6613	8.0260	103.6613	0.00
17/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	3495	4	3495	4	0.00
17/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	3692	4	3692	4	0.00
17/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	3304	4	3304	4	0.00
17/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	959	1	959	1	0.00
17/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	805	1	805	1	0.00
17/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	878	1	878	1	0.00
17/11/2010	R204 On 04-August-11			Bond Future	8.11	101.1762	8.1120	101.1762	0.00
17/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2081	2	2081	2	0.00
17/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	1955	2	1955	2	0.00
17/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2212	3	2212	3	0.00
17/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2550	2	2550	2	0.00
17/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2842	2	2842	2	0.00
17/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2693	2	2693	2	0.00
17/11/2010	R206 On 03-February-11			Bond Future	6.81	102.6637	6.8140	102.6637	0.00
17/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3088	3	3088	3	0.00
17/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3214	4	3214	4	0.00
17/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	2962	3	2962	3	0.00
17/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	7	0	7	0	0.00
17/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	4	0	4	0	0.00
17/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	5	0	5	0	0.00
17/11/2010	R206 On 05-May-11			Bond Future	6.90	104.1854	6.9000	104.1854	0.00
17/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	1667	2	1667	2	0.00
17/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1573	2	1573	2	0.00
17/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	1764	2	1764	2	0.00
17/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	219	0	219	0	0.00
17/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	197	0	197	0	0.00
17/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	245	0	245	0	0.00
17/11/2010	R206 On 04-August-11			Bond Future	6.99	101.9745	6.9890	101.9745	0.00
17/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	873	1	873	1	0.00
17/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	930	1	930	1	0.00
17/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	818	1	818	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
17/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	904	1	904	1	0.00
17/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	795	1	795	1	0.00
17/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	849	1	849	1	0.00
17/11/2010	R207 On 03-February-11			Bond Future	8.04	96.3073	8.0370	96.3073	1,400.00
17/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	4453	5	4453	5	0.00
17/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	4203	5	4203	5	0.00
17/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	4706	5	4706	5	0.00
17/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	201	0	201	0	0.00
17/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	273	0	273	0	0.00
17/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	235	0	235	0	0.00
17/11/2010	R207 On 05-May-11			Bond Future	8.12	97.7342	8.1180	97.7342	0.00
17/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	3374	4	3374	4	0.00
17/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	3570	4	3570	4	0.00
17/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	3183	4	3183	4	0.00
17/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	1238	1	1238	1	0.00
17/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	1049	1	1049	1	0.00
17/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	1140	1	1140	1	0.00
17/11/2010	R207 On 04-August-11			Bond Future	8.20	95.5524	8.2000	95.5524	0.00
17/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	2725	3	2725	3	0.00
17/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	2576	3	2576	3	0.00
17/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	2879	3	2879	3	0.00
17/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	2303	2	2303	2	0.00
17/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2576	2	2576	2	0.00
17/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2436	2	2436	2	0.00
17/11/2010	R208 On 03-February-11			Bond Future	8.12	93.8569	8.1200	93.8569	5,598.00
17/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	4254	5	4254	5	0.00
17/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	4511	5	4511	5	0.00
17/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4001	5	4001	5	0.00
17/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	382	0	382	0	0.00
17/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	287	0	287	0	0.00
17/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	332	0	332	0	0.00
17/11/2010	R208 On 05-May-11			Bond Future	8.20	91.8552	8.1950	91.8552	0.00
17/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	3239	4	3239	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3047	4	3047	4	0.00
17/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	3438	4	3438	4	0.00
17/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1248	1	1248	1	0.00
17/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1467	1	1467	1	0.00
17/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1353	1	1353	1	0.00
17/11/2010	R208 On 04-August-11			Bond Future	8.27	93.2273	8.2680	93.2273	0.00
17/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	2748	3	2748	3	0.00
17/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	2904	3	2904	3	0.00
17/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	2597	3	2597	3	0.00
17/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	3015	3	3015	3	0.00
17/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2708	2	2708	2	0.00
17/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2858	3	2858	3	0.00
17/11/2010	R209 On 03-February-11			Bond Future	8.30	81.2841	8.3020	81.2841	23,687.00
17/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	6123	7	6123	7	0.00
17/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	6451	7	6451	7	0.00
17/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	5795	6	5795	6	0.00
17/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	484	0	484	0	0.00
17/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	372	0	372	0	0.00
17/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	427	0	427	0	0.00
17/11/2010	R209 On 05-May-11			Bond Future	8.35	79.3488	8.3540	79.3488	0.00
17/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	3719	4	3719	4	0.00
17/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	3957	4	3957	4	0.00
17/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	3487	4	3487	4	0.00
17/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2671	2	2671	2	0.00
17/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	2305	2	2305	2	0.00
17/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2483	2	2483	2	0.00
17/11/2010	R209 On 04-August-11			Bond Future	8.40	80.5282	8.4030	80.5282	0.00
17/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	4351	5	4351	5	0.00
17/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	4575	5	4575	5	0.00
17/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	4133	4	4133	4	0.00
17/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	12979	13	12979	13	0.00
17/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	471	0	471	0	0.00
17/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	3736	4	3736	4	0.00

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17/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	3343	3	3343	3	0.00
17/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	3535	3	3535	3	0.00
17/11/2010	R211 On 03-February-11			Bond Future	1.81	103.9882	1.8090	103.9882	539.00
17/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	3899	4	3899	4	0.00
17/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	4174	4	4174	4	0.00
17/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	3622	4	3622	4	0.00
17/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
17/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
17/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
17/11/2010	R212 On 03-February-11			Bond Future	2.37	103.7146	2.3720	103.7146	1,868.00
17/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	5958	6	5958	6	0.00
17/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	6416	6	6416	6	0.00
17/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	5499	6	5499	6	0.00
17/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
17/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
17/11/2010	TRT1 On 03-February-11			Index Future	343.88	346.1080	343.8790	346.1080	100.00
17/11/2010	TRT1 On 05-May-11			Index Future	348.92	351.1750	348.9160	351.1750	0.00
18/11/2010	AL7T On 03-February-11			Index Future	380.05	377.2660	380.0490	377.2660	30.00
18/11/2010	ALBI On 03-February-11			Index Future	349.54	347.2320	349.5370	347.2320	1,132.00
18/11/2010	ALBI On 05-May-11			Index Future	354.63	352.4230	354.6310	352.4230	0.00
18/11/2010	CRD1 On 03-February-11			Index Future	154.23	153.6710	154.2320	153.6710	2.00
18/11/2010	CRD1 On 05-May-11			Index Future	156.32	155.9220	156.3230	155.9220	0.00
18/11/2010	GOVI On 03-February-11			GOVI	350.32	348.0560	350.3180	348.0560	203.00
18/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	73180	5	73180	5	0.00
18/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	73080	5	73080	5	0.00
18/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	73280	5	73280	5	0.00
18/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
18/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
18/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
18/11/2010	GOVI On 05-May-11			GOVI	355.42	353.2590	355.4230	353.2590	0.00
18/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	64230	4	64230	4	0.00
18/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	64330	4	64330	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
18/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	64130	4	64130	4	0.00
18/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
18/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
18/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
18/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/11/2010	IGOV On 03-February-11			Index Future	149.63	149.4000	149.6340	149.4000	0.00
18/11/2010	IGOV On 05-May-11			Index Future	151.81	151.6340	151.8140	151.6340	0.00
18/11/2010	IGOV On 04-August-11			Index Future	154.00	153.9440	154.0020	153.9440	0.00
18/11/2010	ILBI On 03-February-11			Index Future	405.59	404.8090	405.5870	404.8090	370.00
18/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.58	94.2160	5.5830	94.2160	5,100.00
18/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.51	94.2540	5.5080	94.2540	2,500.00
18/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.45	94.3350	5.4450	94.3350	2,500.00
18/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.43	94.3590	5.4310	94.3590	5,500.00
18/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.41	94.3560	5.4130	94.3560	0.00
18/11/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.43	5.9460	5.4320	5.9460	0.00
18/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.46	94.3390	5.4580	94.3390	4,500.00
18/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.60	94.2400	5.5980	94.2400	13,700.00
18/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.78	94.0910	5.7750	94.0910	5,200.00
18/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	5.98	93.8870	5.9780	93.8870	0.00
18/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.23	93.6410	6.2250	93.6410	0.00
18/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.39	93.4660	6.3930	93.4660	40,000.00
18/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
18/11/2010	OTH1 On 03-February-11			Index Future	344.95	342.4140	344.9490	342.4140	3.00
18/11/2010	OTH1 On 05-May-11			Index Future	349.98	347.5330	349.9760	347.5330	0.00
18/11/2010	R157 On 03-February-11			Bond Future	7.08	129.7228	7.0840	129.7228	6,186.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3642	3	3642	3	0.00
18/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3444	3	3444	3	0.00
18/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3843	3	3843	3	0.00
18/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	64	0	64	0	0.00
18/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	94	0	94	0	0.00
18/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	77	0	77	0	0.00
18/11/2010	R157 On 05-May-11			Bond Future	7.17	124.8509	7.1710	124.8509	705.00
18/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2832	2	2832	2	0.00
18/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	2994	3	2994	3	0.00
18/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2675	2	2675	2	0.00
18/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2520	2	2520	2	0.00
18/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	527	1	527	1	0.00
18/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	477	1	477	1	0.00
18/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	386	0	386	0	0.00
18/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	429	1	429	1	0.00
18/11/2010	R157 On 04-August-11			Bond Future	7.27	126.7721	7.2730	126.7721	0.00
18/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2099	2	2099	2	0.00
18/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	1984	2	1984	2	0.00
18/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2218	2	2218	2	0.00
18/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1129	1	1129	1	0.00
18/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1287	1	1287	1	0.00
18/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1206	1	1206	1	0.00
18/11/2010	R186 On 03-February-11			Bond Future	8.15	121.2124	8.1490	121.2124	23,685.00
18/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	8467	8	8467	8	0.00
18/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	8881	8	8881	8	0.00
18/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	906	1	906	1	3,000.00
18/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	8055	7	8055	7	0.00
18/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	328	0	328	0	0.00
18/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	5045	6	5045	6	0.00
18/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	241	0	241	0	0.00
18/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	282	0	282	0	0.00
18/11/2010	R186 On 05-May-11			Bond Future	8.22	123.0318	8.2180	123.0318	0.00
18/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	6670	6	6670	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
18/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	7010	6	7010	6	0.00
18/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	6337	6	6337	6	0.00
18/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2518	2	2518	2	5,500.00
18/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1680	2	1680	2	0.00
18/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4715	5	4715	5	0.00
18/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1420	2	1420	2	0.00
18/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1545	2	1545	2	0.00
18/11/2010	R186 On 04-August-11			Bond Future	8.29	119.6311	8.2910	119.6311	0.00
18/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	4259	4	4259	4	0.00
18/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	4502	4	4502	4	0.00
18/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4023	4	4023	4	0.00
18/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4916	5	4916	5	0.00
18/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	4414	5	4414	5	0.00
18/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4660	5	4660	5	0.00
18/11/2010	R201 On 03-February-11			Bond Future	6.85	106.9770	6.8510	106.9770	639.00
18/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3914	3	3914	3	0.00
18/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4077	4	4077	4	0.00
18/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3750	3	3750	3	0.00
18/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	12	0	12	0	0.00
18/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	7	0	7	0	0.00
18/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	9	0	9	0	0.00
18/11/2010	R201 On 05-May-11			Bond Future	6.93	108.5750	6.9310	108.5750	0.00
18/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2811	2	2811	2	0.00
18/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2675	2	2675	2	0.00
18/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2948	3	2948	3	0.00
18/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	160	0	160	0	0.00
18/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	203	0	203	0	0.00
18/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	181	0	181	0	0.00
18/11/2010	R201 On 04-August-11			Bond Future	7.03	105.8348	7.0270	105.8348	0.00
18/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1526	1	1526	1	0.00
18/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1437	1	1437	1	0.00
18/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1632	1	1632	1	0.00
18/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	805	1	805	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
18/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	912	1	912	1	0.00
18/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	850	1	850	1	0.00
18/11/2010	R202 On 03-February-11			Bond Future	0.30	169.5347	0.3010	169.5347	3,320.00
18/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	62877	62	62877	62	0.00
18/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	63724	63	63724	63	0.00
18/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	62022	62	62022	62	0.00
18/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
18/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
18/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
18/11/2010	R202 On 05-May-11			Bond Future	0.22	172.0519	0.2220	172.0519	6,500.00
18/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	45844	45	45844	45	0.00
18/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	44805	44	44805	44	0.00
18/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	46872	46	46872	46	0.00
18/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
18/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
18/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
18/11/2010	R203 On 03-February-11			Bond Future	7.68	105.6119	7.6830	105.6119	1,407.00
18/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4267	4	4267	4	0.00
18/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4043	4	4043	4	0.00
18/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4493	4	4493	4	0.00
18/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	111	0	111	0	0.00
18/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	154	0	154	0	0.00
18/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	131	0	131	0	0.00
18/11/2010	R203 On 05-May-11			Bond Future	7.77	103.0294	7.7730	103.0294	0.00
18/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3135	3	3135	3	0.00
18/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3311	3	3311	3	0.00
18/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	2963	3	2963	3	0.00
18/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	851	1	851	1	0.00
18/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	712	1	712	1	0.00
18/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	779	1	779	1	0.00
18/11/2010	R203 On 04-August-11			Bond Future	7.87	104.6178	7.8740	104.6178	0.00
18/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2429	2	2429	2	0.00
18/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2564	2	2564	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2298	2	2298	2	0.00
18/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1932	2	1932	2	0.00
18/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1719	2	1719	2	0.00
18/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1823	2	1823	2	0.00
18/11/2010	R204 On 03-February-11			Bond Future	7.81	101.4019	7.8110	101.4019	1,876.00
18/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4146	4	4146	4	0.00
18/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4390	4	4390	4	0.00
18/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	3905	3	3905	3	0.00
18/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	261	0	261	0	0.00
18/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	190	0	190	0	0.00
18/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	223	0	223	0	0.00
18/11/2010	R204 On 05-May-11			Bond Future	7.90	102.9169	7.8970	102.9169	0.00
18/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4029	3	4029	3	0.00
18/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	3824	3	3824	3	0.00
18/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4239	4	4239	4	0.00
18/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	624	1	624	1	0.00
18/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	752	1	752	1	0.00
18/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	685	1	685	1	0.00
18/11/2010	R204 On 04-August-11			Bond Future	7.99	100.4653	7.9920	100.4653	0.00
18/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2400	2	2400	2	0.00
18/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2262	2	2262	2	0.00
18/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2542	2	2542	2	0.00
18/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2224	3	2224	3	0.00
18/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2493	3	2493	3	0.00
18/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2356	3	2356	3	0.00
18/11/2010	R206 On 03-February-11			Bond Future	6.61	102.2867	6.6100	102.2867	0.00
18/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3626	3	3626	3	0.00
18/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3499	3	3499	3	0.00
18/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3753	3	3753	3	0.00
18/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	1	0	1	0	0.00
18/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	2	0	2	0	0.00
18/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	1	0	1	0	0.00
18/11/2010	R206 On 05-May-11			Bond Future	6.69	103.8145	6.6900	103.8145	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2091	2	2091	2	0.00
18/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2195	2	2195	2	0.00
18/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1988	2	1988	2	0.00
18/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	147	0	147	0	0.00
18/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	115	0	115	0	0.00
18/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	130	0	130	0	0.00
18/11/2010	R206 On 04-August-11			Bond Future	6.79	101.6459	6.7930	101.6459	0.00
18/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1110	1	1110	1	0.00
18/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1177	1	1177	1	0.00
18/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1046	1	1046	1	0.00
18/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	697	1	697	1	0.00
18/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	606	1	606	1	0.00
18/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	650	1	650	1	0.00
18/11/2010	R207 On 03-February-11			Bond Future	7.92	95.5238	7.9230	95.5238	1,400.00
18/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5073	4	5073	4	0.00
18/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5335	5	5335	5	0.00
18/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	4812	4	4812	4	0.00
18/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	184	0	184	0	0.00
18/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	132	0	132	0	0.00
18/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	157	0	157	0	0.00
18/11/2010	R207 On 05-May-11			Bond Future	8.01	96.9523	8.0050	96.9523	0.00
18/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	3840	3	3840	3	0.00
18/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	3635	3	3635	3	0.00
18/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4049	4	4049	4	0.00
18/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	854	1	854	1	0.00
18/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	1016	1	1016	1	0.00
18/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	932	1	932	1	0.00
18/11/2010	R207 On 04-August-11			Bond Future	8.10	94.8026	8.0960	94.8026	0.00
18/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3052	3	3052	3	0.00
18/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	2893	3	2893	3	0.00
18/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3216	3	3216	3	0.00
18/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	2036	2	2036	2	0.00
18/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2289	3	2289	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2160	2	2160	2	0.00
18/11/2010	R208 On 03-February-11			Bond Future	8.00	93.0711	8.0000	93.0711	5,598.00
18/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	4918	4	4918	4	0.00
18/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4652	4	4652	4	0.00
18/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5188	5	5188	5	0.00
18/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	191	0	191	0	0.00
18/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	260	0	260	0	0.00
18/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	223	0	223	0	0.00
18/11/2010	R208 On 05-May-11			Bond Future	8.08	91.0610	8.0760	91.0610	0.00
18/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	3737	3	3737	3	0.00
18/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	3951	3	3951	3	0.00
18/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3529	3	3529	3	0.00
18/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1199	1	1199	1	0.00
18/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1011	1	1011	1	0.00
18/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1101	1	1101	1	0.00
18/11/2010	R208 On 04-August-11			Bond Future	8.16	92.4690	8.1570	92.4690	0.00
18/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3104	3	3104	3	0.00
18/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3272	3	3272	3	0.00
18/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	2941	3	2941	3	0.00
18/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2675	3	2675	3	0.00
18/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2392	3	2392	3	0.00
18/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2531	3	2531	3	0.00
18/11/2010	R209 On 03-February-11			Bond Future	8.20	80.7175	8.1970	80.7175	23,687.00
18/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	6920	6	6920	6	0.00
18/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	7261	6	7261	6	0.00
18/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	6578	6	6578	6	0.00
18/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	349	0	349	0	0.00
18/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	264	0	264	0	0.00
18/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	305	0	305	0	0.00
18/11/2010	R209 On 05-May-11			Bond Future	8.25	78.7709	8.2490	78.7709	0.00
18/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	4260	4	4260	4	0.00
18/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	4518	4	4518	4	0.00
18/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	4009	3	4009	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2284	3	2284	3	0.00
18/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1957	2	1957	2	0.00
18/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2115	2	2115	2	0.00
18/11/2010	R209 On 04-August-11			Bond Future	8.30	79.9907	8.3040	79.9907	0.00
18/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	4830	4	4830	4	0.00
18/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	5068	5	5068	5	0.00
18/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	4597	4	4597	4	0.00
18/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	13752	13	13752	13	0.00
18/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	397	0	397	0	0.00
18/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	3352	4	3352	4	0.00
18/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2989	3	2989	3	0.00
18/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	3166	4	3166	4	0.00
18/11/2010	R211 On 03-February-11			Bond Future	1.74	103.9535	1.7430	103.9535	539.00
18/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	4280	4	4280	4	0.00
18/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	4556	4	4556	4	0.00
18/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	4003	4	4003	4	0.00
18/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
18/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
18/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
18/11/2010	R212 On 03-February-11			Bond Future	2.40	103.6950	2.3970	103.6950	1,868.00
18/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	5713	6	5713	6	0.00
18/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	6171	6	6171	6	0.00
18/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	5254	5	5254	5	0.00
18/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
18/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
18/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
18/11/2010	TRT1 On 03-February-11			Index Future	345.95	343.8790	345.9520	343.8790	100.00
18/11/2010	TRT1 On 05-May-11			Index Future	350.64	348.9160	350.6410	348.9160	0.00
19/11/2010	AL7T On 03-February-11			Index Future	380.22	380.0490	380.2220	380.0490	30.00
19/11/2010	ALBI On 03-February-11			Index Future	350.17	349.5370	350.1680	349.5370	1,132.00
19/11/2010	ALBI On 05-May-11			Index Future	355.20	354.6310	355.1990	354.6310	0.00
19/11/2010	CRD1 On 03-February-11			Index Future	154.32	154.2320	154.3210	154.2320	2.00
19/11/2010	CRD1 On 05-May-11			Index Future	156.41	156.3230	156.4130	156.3230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2010	GOVI On 03-February-11			GOVI	350.88	350.3180	350.8750	350.3180	203.00
19/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	78750	7	78750	7	0.00
19/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	78650	7	78650	7	0.00
19/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	78850	7	78850	7	0.00
19/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
19/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
19/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
19/11/2010	GOVI On 05-May-11			GOVI	355.92	355.4230	355.9170	355.4230	0.00
19/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	69170	6	69170	6	0.00
19/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	69270	6	69270	6	0.00
19/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	69070	6	69070	6	0.00
19/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
19/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
19/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
19/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/11/2010	IGOV On 03-February-11			Index Future	150.28	149.6340	150.2820	149.6340	0.00
19/11/2010	IGOV On 05-May-11			Index Future	152.44	151.8140	152.4410	151.8140	0.00
19/11/2010	IGOV On 04-August-11			Index Future	154.62	154.0020	154.6190	154.0020	0.00
19/11/2010	ILBI On 03-February-11			Index Future	407.18	405.5870	407.1760	405.5870	370.00
19/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.57	94.4170	5.5700	94.4170	7,600.00
19/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.52	94.4920	5.5200	94.4920	2,500.00
19/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.47	94.5550	5.4700	94.5550	2,500.00
19/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.42	94.5690	5.4200	94.5690	5,500.00
19/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.43	94.5870	5.4300	94.5870	0.00
19/11/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.45	94.5680	5.4500	94.5680	0.00
19/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.46	94.5420	5.4600	94.5420	4,500.00
19/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.4020	5.6100	94.4020	13,700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.76	94.2250	5.7600	94.2250	5,200.00
19/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	5.97	94.0220	5.9700	94.0220	0.00
19/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.22	93.7750	6.2200	93.7750	0.00
19/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.41	93.6070	6.4100	93.6070	40,000.00
19/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/11/2010	OTH1 On 03-February-11			Index Future	345.98	344.9490	345.9820	344.9490	3.00
19/11/2010	OTH1 On 05-May-11			Index Future	350.95	349.9760	350.9530	349.9760	0.00
19/11/2010	R157 On 03-February-11			Bond Future	7.08	130.2288	7.0820	130.2288	6,186.00
19/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3648	4	3648	4	0.00
19/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3449	3	3449	3	0.00
19/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3849	4	3849	4	0.00
19/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	61	0	61	0	0.00
19/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	90	0	90	0	0.00
19/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	74	0	74	0	0.00
19/11/2010	R157 On 05-May-11			Bond Future	7.18	125.3163	7.1750	125.3163	705.00
19/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2816	3	2816	3	0.00
19/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	2978	3	2978	3	0.00
19/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2505	3	2505	3	0.00
19/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2659	3	2659	3	0.00
19/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	478	0	478	0	0.00
19/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	529	1	529	1	0.00
19/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	387	0	387	0	0.00
19/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	429	0	429	0	0.00
19/11/2010	R157 On 04-August-11			Bond Future	7.28	127.1390	7.2800	127.1390	0.00
19/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2080	2	2080	2	0.00
19/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	1965	2	1965	2	0.00
19/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2198	2	2198	2	0.00
19/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1137	1	1137	1	0.00
19/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1295	1	1295	1	0.00
19/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1214	1	1214	1	0.00
19/11/2010	R186 On 03-February-11			Bond Future	8.09	122.1185	8.0940	122.1185	23,685.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	8972	8	8972	8	0.00
19/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	9393	9	9393	9	0.00
19/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	1045	1	1045	1	3,000.00
19/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	8553	8	8553	8	0.00
19/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	268	0	268	0	0.00
19/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4626	5	4626	5	0.00
19/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	195	0	195	0	0.00
19/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	229	0	229	0	0.00
19/11/2010	R186 On 05-May-11			Bond Future	8.16	123.8925	8.1630	123.8925	0.00
19/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	7068	7	7068	7	0.00
19/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	7418	7	7418	7	0.00
19/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2742	3	2742	3	5,500.00
19/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	6725	6	6725	6	0.00
19/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1519	2	1519	2	0.00
19/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4390	5	4390	5	0.00
19/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1279	1	1279	1	0.00
19/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1394	2	1394	2	0.00
19/11/2010	R186 On 04-August-11			Bond Future	8.24	120.4086	8.2360	120.4086	0.00
19/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	4527	4	4527	4	0.00
19/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	4780	5	4780	5	0.00
19/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4282	4	4282	4	0.00
19/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4637	5	4637	5	0.00
19/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	4153	4	4153	4	0.00
19/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4390	5	4390	5	0.00
19/11/2010	R201 On 03-February-11			Bond Future	6.85	107.5177	6.8490	107.5177	639.00
19/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3920	4	3920	4	0.00
19/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4084	4	4084	4	0.00
19/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3756	4	3756	4	0.00
19/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	11	0	11	0	0.00
19/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	7	0	7	0	0.00
19/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	8	0	8	0	0.00
19/11/2010	R201 On 05-May-11			Bond Future	6.94	109.0824	6.9350	109.0824	0.00
19/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2798	3	2798	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
19/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2935	3	2935	3	0.00
19/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2662	3	2662	3	0.00
19/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	203	0	203	0	0.00
19/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	160	0	160	0	0.00
19/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	181	0	181	0	0.00
19/11/2010	R201 On 04-August-11			Bond Future	7.04	106.2629	7.0370	106.2629	0.00
19/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1506	2	1506	2	0.00
19/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1417	1	1417	1	0.00
19/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1611	2	1611	2	0.00
19/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	815	1	815	1	0.00
19/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	923	1	923	1	0.00
19/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	860	1	860	1	0.00
19/11/2010	R202 On 03-February-11			Bond Future	0.21	170.0145	0.2090	170.0145	3,320.00
19/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	65668	63	65668	63	0.00
19/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	66515	64	66515	64	0.00
19/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	64812	62	64812	62	0.00
19/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
19/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
19/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
19/11/2010	R202 On 05-May-11			Bond Future	0.13	172.5031	0.1310	172.5031	6,500.00
19/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	48612	46	48612	46	0.00
19/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	49640	47	49640	47	0.00
19/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	47573	45	47573	45	0.00
19/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
19/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
19/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
19/11/2010	R203 On 03-February-11			Bond Future	7.68	106.2070	7.6800	106.2070	1,407.00
19/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4278	4	4278	4	0.00
19/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	4054	4	4054	4	0.00
19/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4504	4	4504	4	0.00
19/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	106	0	106	0	0.00
19/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	150	0	150	0	0.00
19/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	127	0	127	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2010	R203 On 05-May-11			Bond Future	7.77	103.5936	7.7740	103.5936	0.00
19/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3127	3	3127	3	0.00
19/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	2955	3	2955	3	0.00
19/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3304	3	3304	3	0.00
19/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	710	1	710	1	0.00
19/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	848	1	848	1	0.00
19/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	776	1	776	1	0.00
19/11/2010	R203 On 04-August-11			Bond Future	7.88	105.0988	7.8770	105.0988	0.00
19/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2417	2	2417	2	0.00
19/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2552	3	2552	3	0.00
19/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2286	2	2286	2	0.00
19/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1935	2	1935	2	0.00
19/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1722	2	1722	2	0.00
19/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1826	2	1826	2	0.00
19/11/2010	R204 On 03-February-11			Bond Future	7.81	102.1572	7.8070	102.1572	1,876.00
19/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4161	4	4161	4	0.00
19/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4407	4	4407	4	0.00
19/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	3920	4	3920	4	0.00
19/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	252	0	252	0	0.00
19/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	184	0	184	0	0.00
19/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	215	0	215	0	0.00
19/11/2010	R204 On 05-May-11			Bond Future	7.90	103.6443	7.8970	103.6443	0.00
19/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	4025	4	4025	4	0.00
19/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4235	4	4235	4	0.00
19/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	3820	4	3820	4	0.00
19/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	748	1	748	1	0.00
19/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	620	1	620	1	0.00
19/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	681	1	681	1	0.00
19/11/2010	R204 On 04-August-11			Bond Future	7.99	101.1213	7.9940	101.1213	0.00
19/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2390	2	2390	2	0.00
19/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2252	2	2252	2	0.00
19/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2532	3	2532	3	0.00
19/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2225	2	2225	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2494	2	2494	2	0.00
19/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2357	2	2357	2	0.00
19/11/2010	R206 On 03-February-11			Bond Future	6.57	102.8289	6.5710	102.8289	0.00
19/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3730	4	3730	4	0.00
19/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3603	3	3603	3	0.00
19/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3857	4	3857	4	0.00
19/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	1	0	1	0	0.00
19/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	2	0	2	0	0.00
19/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	1	0	1	0	0.00
19/11/2010	R206 On 05-May-11			Bond Future	6.66	104.3274	6.6560	104.3274	0.00
19/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2162	2	2162	2	0.00
19/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	2058	2	2058	2	0.00
19/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2267	2	2267	2	0.00
19/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	103	0	103	0	0.00
19/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	133	0	133	0	0.00
19/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	118	0	118	0	0.00
19/11/2010	R206 On 04-August-11			Bond Future	6.76	102.0814	6.7610	102.0814	0.00
19/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1151	1	1151	1	0.00
19/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1219	1	1219	1	0.00
19/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1085	1	1085	1	0.00
19/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	665	1	665	1	0.00
19/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	577	1	577	1	0.00
19/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	620	1	620	1	0.00
19/11/2010	R207 On 03-February-11			Bond Future	7.91	96.2212	7.9140	96.2212	1,400.00
19/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5119	5	5119	5	0.00
19/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5383	5	5383	5	0.00
19/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	4858	5	4858	5	0.00
19/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	175	0	175	0	0.00
19/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	125	0	125	0	0.00
19/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	148	0	148	0	0.00
19/11/2010	R207 On 05-May-11			Bond Future	8.00	97.6263	7.9990	97.6263	0.00
19/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	3861	4	3861	4	0.00
19/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	4071	4	4071	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	3655	4	3655	4	0.00
19/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	1000	1	1000	1	0.00
19/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	840	1	840	1	0.00
19/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	917	1	917	1	0.00
19/11/2010	R207 On 04-August-11			Bond Future	8.09	95.4065	8.0920	95.4065	0.00
19/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3060	3	3060	3	0.00
19/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	2900	3	2900	3	0.00
19/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3225	3	3225	3	0.00
19/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	2022	2	2022	2	0.00
19/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2273	2	2273	2	0.00
19/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2144	2	2144	2	0.00
19/11/2010	R208 On 03-February-11			Bond Future	7.99	93.8440	7.9910	93.8440	5,598.00
19/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	4965	5	4965	5	0.00
19/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4698	5	4698	5	0.00
19/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5236	5	5236	5	0.00
19/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	181	0	181	0	0.00
19/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	248	0	248	0	0.00
19/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	212	0	212	0	0.00
19/11/2010	R208 On 05-May-11			Bond Future	8.07	91.8108	8.0690	91.8108	0.00
19/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	3763	4	3763	4	0.00
19/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3553	4	3553	4	0.00
19/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	3977	4	3977	4	0.00
19/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	993	1	993	1	0.00
19/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1179	1	1179	1	0.00
19/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1083	1	1083	1	0.00
19/11/2010	R208 On 04-August-11			Bond Future	8.15	93.1530	8.1530	93.1530	0.00
19/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3112	3	3112	3	0.00
19/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3280	3	3280	3	0.00
19/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	2949	3	2949	3	0.00
19/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2658	3	2658	3	0.00
19/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2375	2	2375	2	0.00
19/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2514	3	2514	3	0.00
19/11/2010	R209 On 03-February-11			Bond Future	8.12	81.6361	8.1220	81.6361	23,687.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	7516	7	7516	7	0.00
19/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	7865	7	7865	7	0.00
19/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	7165	7	7165	7	0.00
19/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	269	0	269	0	0.00
19/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	201	0	201	0	0.00
19/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	234	0	234	0	0.00
19/11/2010	R209 On 05-May-11			Bond Future	8.17	79.6795	8.1730	79.6795	0.00
19/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	4682	4	4682	4	0.00
19/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	4954	5	4954	5	0.00
19/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	4417	4	4417	4	0.00
19/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2024	2	2024	2	0.00
19/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1725	2	1725	2	0.00
19/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	1869	2	1869	2	0.00
19/11/2010	R209 On 04-August-11			Bond Future	8.23	80.8380	8.2270	80.8380	0.00
19/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	5227	5	5227	5	0.00
19/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	5476	5	5476	5	0.00
19/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	4983	5	4983	5	0.00
19/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	14369	14	14369	14	0.00
19/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	345	0	345	0	0.00
19/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	3069	3	3069	3	0.00
19/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2728	3	2728	3	0.00
19/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	2894	3	2894	3	0.00
19/11/2010	R211 On 03-February-11			Bond Future	1.61	104.3348	1.6130	104.3348	539.00
19/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	5036	4	5036	4	0.00
19/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	5311	5	5311	5	0.00
19/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	4759	4	4759	4	0.00
19/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
19/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
19/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
19/11/2010	R212 On 03-February-11			Bond Future	2.40	103.4500	2.3990	103.4500	1,868.00
19/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	5694	6	5694	6	0.00
19/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	6151	6	6151	6	0.00
19/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	5234	5	5234	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
19/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
19/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
19/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
19/11/2010	TRT1 On 03-February-11			Index Future	346.56	345.9520	346.5610	345.9520	100.00
19/11/2010	TRT1 On 05-May-11			Index Future	351.26	350.6410	351.2590	350.6410	0.00
22/11/2010	AL7T On 03-February-11			Index Future	379.84	380.2220	379.8360	380.2220	30.00
22/11/2010	ALBI On 03-February-11			Index Future	349.97	350.1680	349.9700	350.1680	1,132.00
22/11/2010	ALBI On 05-May-11			Index Future	355.07	355.1990	355.0740	355.1990	0.00
22/11/2010	CRD1 On 03-February-11			Index Future	154.37	154.3210	154.3680	154.3210	2.00
22/11/2010	CRD1 On 05-May-11			Index Future	156.46	156.4130	156.4610	156.4130	0.00
22/11/2010	GOVI On 03-February-11			GOVI	350.68	350.8750	350.6800	350.8750	203.00
22/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	76800	8	76800	8	0.00
22/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	76900	8	76900	8	0.00
22/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	76700	8	76700	8	0.00
22/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
22/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
22/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
22/11/2010	GOVI On 05-May-11			GOVI	355.80	355.9170	355.7950	355.9170	0.00
22/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	67950	7	67950	7	0.00
22/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	67850	7	67850	7	0.00
22/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	68050	7	68050	7	0.00
22/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
22/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
22/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
22/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/11/2010	IGOV On 03-February-11			Index Future	150.66	150.2820	150.6560	150.2820	0.00
22/11/2010	IGOV On 05-May-11			Index Future	152.85	152.4410	152.8530	152.4410	0.00
22/11/2010	IGOV On 04-August-11			Index Future	155.06	154.6190	155.0570	154.6190	0.00
22/11/2010	ILBI On 03-February-11			Index Future	408.09	407.1760	408.0890	407.1760	370.00
22/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
22/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.58	94.4300	5.5750	94.4300	7,600.00
22/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.52	94.4800	5.5210	94.4800	2,500.00
22/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.49	94.5300	5.4870	94.5300	2,500.00
22/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.47	94.5800	5.4700	94.5800	5,500.00
22/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.47	94.5700	5.4650	94.5700	0.00
22/11/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.47	94.5500	5.4720	94.5500	0.00
22/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.50	94.5400	5.4950	94.5400	4,500.00
22/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.63	94.3900	5.6300	94.3900	13,700.00
22/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.81	94.2400	5.8080	94.2400	5,200.00
22/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.01	94.0300	6.0110	94.0300	0.00
22/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.26	93.7800	6.2560	93.7800	0.00
22/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.43	93.5900	6.4330	93.5900	40,000.00
22/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/11/2010	OTH1 On 03-February-11			Index Future	345.76	345.9820	345.7640	345.9820	3.00
22/11/2010	OTH1 On 05-May-11			Index Future	350.81	350.9530	350.8070	350.9530	0.00
22/11/2010	R157 On 03-February-11			Bond Future	7.10	130.2377	7.0980	130.2377	6,186.00
22/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3576	4	3576	4	0.00
22/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3776	4	3776	4	0.00
22/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3377	3	3377	3	0.00
22/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	89	0	89	0	0.00
22/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	59	0	59	0	0.00
22/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	74	0	74	0	0.00
22/11/2010	R157 On 05-May-11			Bond Future	7.19	125.2995	7.1860	125.2995	705.00
22/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2772	3	2772	3	0.00
22/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	2933	3	2933	3	0.00
22/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2461	3	2461	3	0.00
22/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2615	3	2615	3	0.00
22/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	480	0	480	0	0.00
22/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	531	1	531	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
22/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	388	0	388	0	0.00
22/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	432	0	432	0	0.00
22/11/2010	R157 On 04-August-11			Bond Future	7.29	127.1114	7.2880	127.1114	0.00
22/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2052	2	2052	2	0.00
22/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2170	2	2170	2	0.00
22/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	1938	2	1938	2	0.00
22/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1300	1	1300	1	0.00
22/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1140	1	1140	1	0.00
22/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1218	1	1218	1	0.00
22/11/2010	R186 On 03-February-11			Bond Future	8.11	122.6772	8.1070	122.6772	23,685.00
22/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	8831	9	8831	9	0.00
22/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	9253	9	9253	9	0.00
22/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	8412	9	8412	9	0.00
22/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	967	1	967	1	3,000.00
22/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	259	0	259	0	0.00
22/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	4680	5	4680	5	0.00
22/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	187	0	187	0	0.00
22/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	220	0	220	0	0.00
22/11/2010	R186 On 05-May-11			Bond Future	8.17	124.4413	8.1740	124.4413	0.00
22/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	6960	7	6960	7	0.00
22/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	7308	7	7308	7	0.00
22/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2663	3	2663	3	5,500.00
22/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	6618	7	6618	7	0.00
22/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1522	2	1522	2	0.00
22/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4421	4	4421	4	0.00
22/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1279	1	1279	1	0.00
22/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1396	1	1396	1	0.00
22/11/2010	R186 On 04-August-11			Bond Future	8.25	120.9474	8.2460	120.9474	0.00
22/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	4450	5	4450	5	0.00
22/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	4207	4	4207	4	0.00
22/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	4701	5	4701	5	0.00
22/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	4173	4	4173	4	0.00
22/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	4660	5	4660	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
22/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4411	4	4411	4	0.00
22/11/2010	R201 On 03-February-11			Bond Future	6.87	107.5247	6.8660	107.5247	639.00
22/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3861	4	3861	4	0.00
22/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3697	4	3697	4	0.00
22/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4024	4	4024	4	0.00
22/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	6	0	6	0	0.00
22/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	11	0	11	0	0.00
22/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	9	0	9	0	0.00
22/11/2010	R201 On 05-May-11			Bond Future	6.95	109.0693	6.9460	109.0693	0.00
22/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2762	3	2762	3	0.00
22/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2899	3	2899	3	0.00
22/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2627	3	2627	3	0.00
22/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	204	0	204	0	0.00
22/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	159	0	159	0	0.00
22/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	180	0	180	0	0.00
22/11/2010	R201 On 04-August-11			Bond Future	7.04	106.2325	7.0440	106.2325	0.00
22/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1487	2	1487	2	0.00
22/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1591	2	1591	2	0.00
22/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1398	1	1398	1	0.00
22/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	925	1	925	1	0.00
22/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	816	1	816	1	0.00
22/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	863	1	863	1	0.00
22/11/2010	R202 On 03-February-11			Bond Future	0.22	172.8051	0.2180	172.8051	3,320.00
22/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	65392	66	65392	66	0.00
22/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	66240	67	66240	67	0.00
22/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	64537	65	64537	65	0.00
22/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
22/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
22/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
22/11/2010	R202 On 05-May-11			Bond Future	0.14	175.2713	0.1380	175.2713	6,500.00
22/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	48397	49	48397	49	0.00
22/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	49425	50	49425	50	0.00
22/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	47359	48	47359	48	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
22/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
22/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
22/11/2010	R203 On 03-February-11			Bond Future	7.70	106.2226	7.6970	106.2226	1,407.00
22/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	4187	4	4187	4	0.00
22/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4414	5	4414	5	0.00
22/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	3963	4	3963	4	0.00
22/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	147	0	147	0	0.00
22/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	104	0	104	0	0.00
22/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	124	0	124	0	0.00
22/11/2010	R203 On 05-May-11			Bond Future	7.79	103.5886	7.7870	103.5886	0.00
22/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	3067	3	3067	3	0.00
22/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	2896	3	2896	3	0.00
22/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3243	3	3243	3	0.00
22/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	714	1	714	1	0.00
22/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	854	1	854	1	0.00
22/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	781	1	781	1	0.00
22/11/2010	R203 On 04-August-11			Bond Future	7.89	105.0844	7.8880	105.0844	0.00
22/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2376	2	2376	2	0.00
22/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2246	2	2246	2	0.00
22/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2510	3	2510	3	0.00
22/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1733	2	1733	2	0.00
22/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	1948	2	1948	2	0.00
22/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1838	2	1838	2	0.00
22/11/2010	R204 On 03-February-11			Bond Future	7.84	102.1805	7.8350	102.1805	1,926.00
22/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	4004	4	4004	4	0.00
22/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	3764	4	3764	4	0.00
22/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4248	4	4248	4	0.00
22/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	188	0	188	0	0.00
22/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	259	0	259	0	0.00
22/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	221	0	221	0	0.00
22/11/2010	R204 On 05-May-11			Bond Future	7.92	103.6443	7.9220	103.6443	0.00
22/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	3904	4	3904	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
22/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	4111	4	4111	4	0.00
22/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	3700	4	3700	4	0.00
22/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	769	1	769	1	0.00
22/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	638	1	638	1	0.00
22/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	702	1	702	1	0.00
22/11/2010	R204 On 04-August-11			Bond Future	8.02	101.1103	8.0180	101.1103	0.00
22/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2309	2	2309	2	0.00
22/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2449	3	2449	3	0.00
22/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2174	2	2174	2	0.00
22/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2547	2	2547	2	0.00
22/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2274	2	2274	2	0.00
22/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2408	2	2408	2	0.00
22/11/2010	R206 On 03-February-11			Bond Future	6.57	102.9329	6.5650	102.9329	0.00
22/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3746	4	3746	4	0.00
22/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3873	4	3873	4	0.00
22/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3618	4	3618	4	0.00
22/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	1	0	1	0	0.00
22/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	1	0	1	0	0.00
22/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	1	0	1	0	0.00
22/11/2010	R206 On 05-May-11			Bond Future	6.64	104.4108	6.6400	104.4108	0.00
22/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2193	2	2193	2	0.00
22/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	2088	2	2088	2	0.00
22/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2299	2	2299	2	0.00
22/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	96	0	96	0	0.00
22/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	124	0	124	0	0.00
22/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	110	0	110	0	0.00
22/11/2010	R206 On 04-August-11			Bond Future	6.74	102.1527	6.7380	102.1527	0.00
22/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1177	1	1177	1	0.00
22/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1111	1	1111	1	0.00
22/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1246	1	1246	1	0.00
22/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	553	1	553	1	0.00
22/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	639	1	639	1	0.00
22/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	595	1	595	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
22/11/2010	R207 On 03-February-11			Bond Future	7.93	96.2765	7.9310	96.2765	1,400.00
22/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	5012	5	5012	5	0.00
22/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	4751	5	4751	5	0.00
22/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5276	5	5276	5	0.00
22/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	123	0	123	0	0.00
22/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	172	0	172	0	0.00
22/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	145	0	145	0	0.00
22/11/2010	R207 On 05-May-11			Bond Future	8.01	97.6622	8.0140	97.6622	0.00
22/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	3780	4	3780	4	0.00
22/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	3989	4	3989	4	0.00
22/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	3576	4	3576	4	0.00
22/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	1011	1	1011	1	0.00
22/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	847	1	847	1	0.00
22/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	926	1	926	1	0.00
22/11/2010	R207 On 04-August-11			Bond Future	8.11	95.4298	8.1050	95.4298	0.00
22/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	3002	3	3002	3	0.00
22/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3166	3	3166	3	0.00
22/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	2844	3	2844	3	0.00
22/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2293	2	2293	2	0.00
22/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	2038	2	2038	2	0.00
22/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2162	2	2162	2	0.00
22/11/2010	R208 On 03-February-11			Bond Future	8.02	93.9023	8.0190	93.9023	5,598.00
22/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	4789	5	4789	5	0.00
22/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	5059	5	5059	5	0.00
22/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4523	5	4523	5	0.00
22/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	254	0	254	0	0.00
22/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	185	0	185	0	0.00
22/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	217	0	217	0	0.00
22/11/2010	R208 On 05-May-11			Bond Future	8.10	91.8552	8.0950	91.8552	0.00
22/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	3631	4	3631	4	0.00
22/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3424	4	3424	4	0.00
22/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	3843	4	3843	4	0.00
22/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1023	1	1023	1	0.00

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22/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1214	1	1214	1	0.00
22/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1115	1	1115	1	0.00
22/11/2010	R208 On 04-August-11			Bond Future	8.18	93.1778	8.1780	93.1778	0.00
22/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	3012	3	3012	3	0.00
22/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3177	3	3177	3	0.00
22/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	2851	3	2851	3	0.00
22/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2715	3	2715	3	0.00
22/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2427	2	2427	2	0.00
22/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2568	3	2568	3	0.00
22/11/2010	R209 On 03-February-11			Bond Future	8.13	82.3028	8.1300	82.3028	23,687.00
22/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	7432	8	7432	8	0.00
22/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	7081	7	7081	7	0.00
22/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	7782	8	7782	8	0.00
22/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	190	0	190	0	0.00
22/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	256	0	256	0	0.00
22/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	222	0	222	0	0.00
22/11/2010	R209 On 05-May-11			Bond Future	8.18	80.3476	8.1800	80.3476	0.00
22/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	4616	5	4616	5	0.00
22/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	4886	5	4886	5	0.00
22/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	4351	4	4351	4	0.00
22/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2020	2	2020	2	0.00
22/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1719	2	1719	2	0.00
22/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	1865	2	1865	2	0.00
22/11/2010	R209 On 04-August-11			Bond Future	8.23	81.5072	8.2330	81.5072	0.00
22/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	5172	5	5172	5	0.00
22/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	5421	5	5421	5	0.00
22/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	4929	5	4929	5	0.00
22/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	14312	14	14312	14	0.00
22/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	340	0	340	0	0.00
22/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	3068	3	3068	3	0.00
22/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	2725	3	2725	3	0.00
22/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	2892	3	2892	3	0.00
22/11/2010	R211 On 03-February-11			Bond Future	1.61	105.0905	1.6120	105.0905	589.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	5041	5	5041	5	0.00
22/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	5317	5	5317	5	0.00
22/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	4765	5	4765	5	0.00
22/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
22/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
22/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
22/11/2010	R212 On 03-February-11			Bond Future	2.40	103.4304	2.3980	103.4304	1,868.00
22/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	5703	6	5703	6	0.00
22/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	6161	6	6161	6	0.00
22/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	5244	5	5244	5	0.00
22/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
22/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
22/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
22/11/2010	R213 On 03-February-11			Bond Future	8.18	8.0000	8.1810	8.0000	0.00
22/11/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/11/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/11/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/11/2010	R213 On 03-February-11	7.95	Put	Bond Future	2097	0	2097	0	0.00
22/11/2010	R213 On 03-February-11	8.05	Put	Bond Future	1180	0	1180	0	0.00
22/11/2010	R213 On 03-February-11	8.00	Put	Bond Future	1637	0	1637	0	0.00
22/11/2010	R213 On 05-May-11			Bond Future	8.24	8.0000	8.2370	8.0000	0.00
22/11/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/11/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/11/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/11/2010	R213 On 05-May-11	8.05	Put	Bond Future	1671	0	1671	0	0.00
22/11/2010	R213 On 05-May-11	7.95	Put	Bond Future	2584	0	2584	0	0.00
22/11/2010	R213 On 05-May-11	8.00	Put	Bond Future	2126	0	2126	0	0.00
22/11/2010	R213 On 04-August-11			Bond Future	8.30	8.0000	8.2960	8.0000	0.00
22/11/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
22/11/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
22/11/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
22/11/2010	R213 On 04-August-11	7.95	Put	Bond Future	3087	0	3087	0	0.00
22/11/2010	R213 On 04-August-11	8.05	Put	Bond Future	2179	0	2179	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
22/11/2010	R213 On 04-August-11	8.00	Put	Bond Future	2631	0	2631	0	0.00
22/11/2010	TRT1 On 03-February-11			Index Future	346.30	346.5610	346.3020	346.5610	100.00
22/11/2010	TRT1 On 05-May-11			Index Future	351.00	351.2590	350.9980	351.2590	0.00
23/11/2010	AL7T On 03-February-11			Index Future	378.94	379.8360	378.9380	379.8360	30.00
23/11/2010	ALBI On 03-February-11			Index Future	348.91	349.9700	348.9130	349.9700	1,132.00
23/11/2010	ALBI On 05-May-11			Index Future	354.00	355.0740	354.0030	355.0740	0.00
23/11/2010	CRD1 On 03-February-11			Index Future	154.24	154.3680	154.2350	154.3680	2.00
23/11/2010	CRD1 On 05-May-11			Index Future	156.33	156.4610	156.3260	156.4610	0.00
23/11/2010	GOVI On 03-February-11			GOVI	349.70	350.6800	349.6960	350.6800	203.00
23/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	66960	8	66960	8	0.00
23/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	66860	8	66860	8	0.00
23/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	67060	8	67060	8	0.00
23/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
23/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
23/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
23/11/2010	GOVI On 05-May-11			GOVI	354.80	355.7950	354.7980	355.7950	0.00
23/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	57980	7	57980	7	0.00
23/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	58080	7	58080	7	0.00
23/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	57880	7	57880	7	0.00
23/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
23/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
23/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
23/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/11/2010	IGOV On 03-February-11			Index Future	150.36	150.6560	150.3570	150.6560	0.00
23/11/2010	IGOV On 05-May-11			Index Future	152.55	152.8530	152.5500	152.8530	0.00
23/11/2010	IGOV On 04-August-11			Index Future	154.75	155.0570	154.7490	155.0570	0.00
23/11/2010	ILBI On 03-February-11			Index Future	407.19	408.0890	407.1940	408.0890	370.00
23/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
23/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.52	94.4250	5.5210	94.4250	7,600.00
23/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.46	94.4790	5.4600	94.4790	5,000.00
23/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.44	94.5130	5.4430	94.5130	2,500.00
23/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.44	94.5300	5.4410	94.5300	5,500.00
23/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.44	94.5350	5.4410	94.5350	0.00
23/11/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.45	94.5280	5.4500	94.5280	0.00
23/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.47	94.5050	5.4740	94.5050	4,500.00
23/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.61	94.3700	5.6080	94.3700	13,800.00
23/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.79	94.1920	5.7860	94.1920	5,200.00
23/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	5.99	93.9890	5.9880	93.9890	0.00
23/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.23	93.7440	6.2330	93.7440	0.00
23/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.41	93.5670	6.4130	93.5670	40,000.00
23/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/11/2010	OTH1 On 03-February-11			Index Future	344.31	345.7640	344.3140	345.7640	3.00
23/11/2010	OTH1 On 05-May-11			Index Future	349.34	350.8070	349.3370	350.8070	0.00
23/11/2010	R157 On 03-February-11			Bond Future	7.11	130.1665	7.1080	130.1665	6,186.00
23/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	3532	4	3532	4	0.00
23/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	3333	3	3333	3	0.00
23/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3733	4	3733	4	0.00
23/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	61	0	61	0	0.00
23/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	90	0	90	0	0.00
23/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	74	0	74	0	0.00
23/11/2010	R157 On 05-May-11			Bond Future	7.20	125.2533	7.1960	125.2533	705.00
23/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2737	3	2737	3	0.00
23/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	2897	3	2897	3	0.00
23/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2580	3	2580	3	0.00
23/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	2428	2	2428	2	0.00
23/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	540	1	540	1	0.00
23/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	487	0	487	0	0.00
23/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	394	0	394	0	0.00
23/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	439	0	439	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
23/11/2010	R157 On 04-August-11			Bond Future	7.30	127.0797	7.2990	127.0797	0.00
23/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	2024	2	2024	2	0.00
23/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	1910	2	1910	2	0.00
23/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	2141	2	2141	2	0.00
23/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1155	1	1155	1	0.00
23/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1316	1	1316	1	0.00
23/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1234	1	1234	1	0.00
23/11/2010	R186 On 03-February-11			Bond Future	8.18	122.5448	8.1830	122.5448	23,685.00
23/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	8119	9	8119	9	0.00
23/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	8534	9	8534	9	0.00
23/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	760	1	760	1	3,000.00
23/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	7709	8	7709	8	0.00
23/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	326	0	326	0	0.00
23/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	5243	5	5243	5	0.00
23/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	238	0	238	0	0.00
23/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	278	0	278	0	0.00
23/11/2010	R186 On 05-May-11			Bond Future	8.25	124.3312	8.2520	124.3312	0.00
23/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	6380	7	6380	7	0.00
23/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	6716	7	6716	7	0.00
23/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	6052	7	6052	7	0.00
23/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	2330	3	2330	3	5,500.00
23/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	1732	2	1732	2	0.00
23/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	4864	4	4864	4	0.00
23/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1463	1	1463	1	0.00
23/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	1592	1	1592	1	0.00
23/11/2010	R186 On 04-August-11			Bond Future	8.33	120.8492	8.3270	120.8492	0.00
23/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	4041	4	4041	4	0.00
23/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	4279	5	4279	5	0.00
23/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	3812	4	3812	4	0.00
23/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	5056	5	5056	5	0.00
23/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	4542	4	4542	4	0.00
23/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	4793	4	4793	4	0.00
23/11/2010	R201 On 03-February-11			Bond Future	6.87	107.4656	6.8700	107.4656	639.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3846	4	3846	4	0.00
23/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	4010	4	4010	4	0.00
23/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3683	4	3683	4	0.00
23/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	11	0	11	0	0.00
23/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	6	0	6	0	0.00
23/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	7	0	7	0	0.00
23/11/2010	R201 On 05-May-11			Bond Future	6.95	109.0334	6.9510	109.0334	0.00
23/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2746	3	2746	3	0.00
23/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2611	3	2611	3	0.00
23/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2883	3	2883	3	0.00
23/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	160	0	160	0	0.00
23/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	204	0	204	0	0.00
23/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	181	0	181	0	0.00
23/11/2010	R201 On 04-August-11			Bond Future	7.05	106.2112	7.0490	106.2112	0.00
23/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1476	1	1476	1	0.00
23/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1388	1	1388	1	0.00
23/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1580	2	1580	2	0.00
23/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	820	1	820	1	0.00
23/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	930	1	930	1	0.00
23/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	867	1	867	1	0.00
23/11/2010	R202 On 03-February-11			Bond Future	0.27	172.5297	0.2740	172.5297	3,320.00
23/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	63691	65	63691	65	0.00
23/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	64538	66	64538	66	0.00
23/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	62835	65	62835	65	0.00
23/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
23/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
23/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
23/11/2010	R202 On 05-May-11			Bond Future	0.20	175.0565	0.1950	175.0565	6,500.00
23/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	46660	48	46660	48	0.00
23/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	45621	47	45621	47	0.00
23/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	47688	49	47688	49	0.00
23/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
23/11/2010	R202 On 05-May-11	2.00	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
23/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
23/11/2010	R203 On 03-February-11			Bond Future	7.74	106.1343	7.7430	106.1343	1,407.00
23/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	3968	4	3968	4	0.00
23/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	3747	4	3747	4	0.00
23/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	4191	4	4191	4	0.00
23/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	120	0	120	0	0.00
23/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	169	0	169	0	0.00
23/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	143	0	143	0	0.00
23/11/2010	R203 On 05-May-11			Bond Future	7.84	103.5235	7.8360	103.5235	0.00
23/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	2891	3	2891	3	0.00
23/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	3062	3	3062	3	0.00
23/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	2724	3	2724	3	0.00
23/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	927	1	927	1	0.00
23/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	778	1	778	1	0.00
23/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	850	1	850	1	0.00
23/11/2010	R203 On 04-August-11			Bond Future	7.94	105.0313	7.9390	105.0313	0.00
23/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	2239	2	2239	2	0.00
23/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	2368	3	2368	3	0.00
23/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	2113	2	2113	2	0.00
23/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	2060	2	2060	2	0.00
23/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	1836	2	1836	2	0.00
23/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	1946	2	1946	2	0.00
23/11/2010	R204 On 03-February-11			Bond Future	7.87	102.0172	7.8710	102.0172	1,926.00
23/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	3817	4	3817	4	0.00
23/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	4058	4	4058	4	0.00
23/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	3581	4	3581	4	0.00
23/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	286	0	286	0	0.00
23/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	208	0	208	0	0.00
23/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	244	0	244	0	0.00
23/11/2010	R204 On 05-May-11			Bond Future	7.96	103.5028	7.9590	103.5028	0.00
23/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	3742	4	3742	4	0.00
23/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	3542	4	3542	4	0.00
23/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	3946	4	3946	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
23/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	682	1	682	1	0.00
23/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	820	1	820	1	0.00
23/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	749	1	749	1	0.00
23/11/2010	R204 On 04-August-11			Bond Future	8.06	100.9787	8.0570	100.9787	0.00
23/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	2198	2	2198	2	0.00
23/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	2067	2	2067	2	0.00
23/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	2334	2	2334	2	0.00
23/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	2372	2	2372	2	0.00
23/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	2654	3	2654	3	0.00
23/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	2510	2	2510	2	0.00
23/11/2010	R206 On 03-February-11			Bond Future	6.57	102.9489	6.5700	102.9489	0.00
23/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3732	4	3732	4	0.00
23/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3605	4	3605	4	0.00
23/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3859	4	3859	4	0.00
23/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	0	0	0	0	0.00
23/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	1	0	1	0	0.00
23/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	0	0	0	0	0.00
23/11/2010	R206 On 05-May-11			Bond Future	6.65	104.4500	6.6460	104.4500	0.00
23/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	2179	2	2179	2	0.00
23/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	2285	2	2285	2	0.00
23/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	2074	2	2074	2	0.00
23/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	125	0	125	0	0.00
23/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	97	0	97	0	0.00
23/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	110	0	110	0	0.00
23/11/2010	R206 On 04-August-11			Bond Future	6.74	102.2041	6.7430	102.2041	0.00
23/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	1169	1	1169	1	0.00
23/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	1238	1	1238	1	0.00
23/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	1102	1	1102	1	0.00
23/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	641	1	641	1	0.00
23/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	556	1	556	1	0.00
23/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	598	1	598	1	0.00
23/11/2010	R207 On 03-February-11			Bond Future	7.97	96.1720	7.9720	96.1720	1,400.00
23/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	4779	5	4779	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
23/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	5040	5	5040	5	0.00
23/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	4520	5	4520	5	0.00
23/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	193	0	193	0	0.00
23/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	138	0	138	0	0.00
23/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	164	0	164	0	0.00
23/11/2010	R207 On 05-May-11			Bond Future	8.06	97.5724	8.0560	97.5724	0.00
23/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	3596	4	3596	4	0.00
23/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	3396	4	3396	4	0.00
23/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	3800	4	3800	4	0.00
23/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	910	1	910	1	0.00
23/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	1082	1	1082	1	0.00
23/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	993	1	993	1	0.00
23/11/2010	R207 On 04-August-11			Bond Future	8.15	95.3541	8.1490	95.3541	0.00
23/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	2855	3	2855	3	0.00
23/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	2701	3	2701	3	0.00
23/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	3014	3	3014	3	0.00
23/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	2142	2	2142	2	0.00
23/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	2405	2	2405	2	0.00
23/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2271	2	2271	2	0.00
23/11/2010	R208 On 03-February-11			Bond Future	8.06	93.7210	8.0600	93.7210	5,598.00
23/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	4550	5	4550	5	0.00
23/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	4288	5	4288	5	0.00
23/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	4816	5	4816	5	0.00
23/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	207	0	207	0	0.00
23/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	284	0	284	0	0.00
23/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	242	0	242	0	0.00
23/11/2010	R208 On 05-May-11			Bond Future	8.14	91.6906	8.1370	91.6906	0.00
23/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	3444	4	3444	4	0.00
23/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	3651	4	3651	4	0.00
23/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	3243	3	3243	3	0.00
23/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1298	1	1298	1	0.00
23/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1096	1	1096	1	0.00
23/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1194	1	1194	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
23/11/2010	R208 On 04-August-11			Bond Future	8.22	93.0231	8.2210	93.0231	0.00
23/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	2865	3	2865	3	0.00
23/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	3026	3	3026	3	0.00
23/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	2709	3	2709	3	0.00
23/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	2838	3	2838	3	0.00
23/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	2541	2	2541	2	0.00
23/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	2687	3	2687	3	0.00
23/11/2010	R209 On 03-February-11			Bond Future	8.21	82.2313	8.2110	82.2313	23,687.00
23/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	6775	7	6775	7	0.00
23/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	7117	8	7117	8	0.00
23/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	6432	7	6432	7	0.00
23/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	326	0	326	0	0.00
23/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	243	0	243	0	0.00
23/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	284	0	284	0	0.00
23/11/2010	R209 On 05-May-11			Bond Future	8.26	80.2857	8.2630	80.2857	0.00
23/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	4140	5	4140	5	0.00
23/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	4396	5	4396	5	0.00
23/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	3890	4	3890	4	0.00
23/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2287	2	2287	2	0.00
23/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	1957	2	1957	2	0.00
23/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2118	2	2118	2	0.00
23/11/2010	R209 On 04-August-11			Bond Future	8.32	81.4547	8.3180	81.4547	0.00
23/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	4722	5	4722	5	0.00
23/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	4958	5	4958	5	0.00
23/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	4490	5	4490	5	0.00
23/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	13626	14	13626	14	0.00
23/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	392	0	392	0	0.00
23/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	3366	3	3366	3	0.00
23/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	3000	3	3000	3	0.00
23/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	3179	3	3179	3	0.00
23/11/2010	R211 On 03-February-11			Bond Future	1.69	105.0963	1.6850	105.0963	589.00
23/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	4616	5	4616	5	0.00
23/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	4892	5	4892	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
23/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	4340	5	4340	5	0.00
23/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
23/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
23/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
23/11/2010	R212 On 03-February-11			Bond Future	2.38	103.4402	2.3780	103.4402	1,868.00
23/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	5899	6	5899	6	0.00
23/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	6357	6	6357	6	0.00
23/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	5440	5	5440	5	0.00
23/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
23/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
23/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
23/11/2010	R213 On 03-February-11			Bond Future	8.26	91.5616	8.2570	91.5616	0.00
23/11/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/11/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/11/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/11/2010	R213 On 03-February-11	8.05	Put	Bond Future	1855	1	1855	1	0.00
23/11/2010	R213 On 03-February-11	7.95	Put	Bond Future	2772	2	2772	2	0.00
23/11/2010	R213 On 03-February-11	8.00	Put	Bond Future	2311	2	2311	2	0.00
23/11/2010	R213 On 05-May-11			Bond Future	8.32	89.3518	8.3150	89.3518	0.00
23/11/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/11/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/11/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/11/2010	R213 On 05-May-11	7.95	Put	Bond Future	3267	3	3267	3	0.00
23/11/2010	R213 On 05-May-11	8.05	Put	Bond Future	2354	2	2354	2	0.00
23/11/2010	R213 On 05-May-11	8.00	Put	Bond Future	2809	2	2809	2	0.00
23/11/2010	R213 On 04-August-11			Bond Future	8.38	90.6580	8.3770	90.6580	0.00
23/11/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
23/11/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
23/11/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
23/11/2010	R213 On 04-August-11	7.95	Put	Bond Future	3787	3	3787	3	0.00
23/11/2010	R213 On 04-August-11	8.05	Put	Bond Future	2879	2	2879	2	0.00
23/11/2010	R213 On 04-August-11	8.00	Put	Bond Future	3331	3	3331	3	0.00
23/11/2010	TRT1 On 03-February-11			Index Future	345.37	346.3020	345.3740	346.3020	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2010	TRT1 On 05-May-11			Index Future	350.06	350.9980	350.0580	350.9980	0.00
24/11/2010	AL7T On 03-February-11			Index Future	374.23	378.9380	374.2290	378.9380	30.00
24/11/2010	ALBI On 03-February-11			Index Future	345.05	348.9130	345.0470	348.9130	1,132.00
24/11/2010	ALBI On 05-May-11			Index Future	350.08	354.0030	350.0810	354.0030	0.00
24/11/2010	CRD1 On 03-February-11			Index Future	153.23	154.2350	153.2280	154.2350	2.00
24/11/2010	CRD1 On 05-May-11			Index Future	155.31	156.3260	155.3070	156.3260	0.00
24/11/2010	GOVI On 03-February-11			GOVI	345.93	349.6960	345.9320	349.6960	203.00
24/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	29320	7	29320	7	0.00
24/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	29220	7	29220	7	0.00
24/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	29420	7	29420	7	0.00
24/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
24/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
24/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
24/11/2010	GOVI On 05-May-11			GOVI	350.98	354.7980	350.9790	354.7980	0.00
24/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	19790	6	19790	6	0.00
24/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	19890	6	19890	6	0.00
24/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	19690	6	19690	6	0.00
24/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
24/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
24/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
24/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/11/2010	IGOV On 03-February-11			Index Future	150.11	150.3570	150.1130	150.3570	0.00
24/11/2010	IGOV On 05-May-11			Index Future	152.30	152.5500	152.3030	152.5500	0.00
24/11/2010	IGOV On 04-August-11			Index Future	154.50	154.7490	154.4990	154.7490	0.00
24/11/2010	ILBI On 03-February-11			Index Future	405.77	407.1940	405.7680	407.1940	370.00
24/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.52	94.4790	5.5190	94.4790	7,600.00
24/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.46	94.5400	5.4600	94.5400	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.47	94.5570	5.4730	94.5570	2,500.00
24/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.48	94.5590	5.4810	94.5590	5,500.00
24/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.48	94.5590	5.4810	94.5590	0.00
24/11/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.49	94.5500	5.4900	94.5500	0.00
24/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.51	94.5260	5.5130	94.5260	4,500.00
24/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.66	94.3920	5.6620	94.3920	13,900.00
24/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.87	94.2140	5.8740	94.2140	5,200.00
24/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.08	94.0120	6.0760	94.0120	0.00
24/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.32	93.7670	6.3210	93.7670	100.00
24/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.50	93.5870	6.5040	93.5870	40,100.00
24/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
24/11/2010	OTH1 On 03-February-11			Index Future	339.90	344.3140	339.9020	344.3140	3.00
24/11/2010	OTH1 On 05-May-11			Index Future	344.86	349.3370	344.8610	349.3370	0.00
24/11/2010	R157 On 03-February-11			Bond Future	7.27	130.1221	7.2740	130.1221	6,186.00
24/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	2862	4	2862	4	0.00
24/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	2675	3	2675	3	0.00
24/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3053	4	3053	4	0.00
24/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	116	0	116	0	0.00
24/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	167	0	167	0	0.00
24/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	139	0	139	0	0.00
24/11/2010	R157 On 05-May-11			Bond Future	7.38	125.2113	7.3750	125.2113	705.00
24/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2186	3	2186	3	0.00
24/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	2330	3	2330	3	0.00
24/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	1909	2	1909	2	0.00
24/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2045	3	2045	3	0.00
24/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	700	0	700	0	0.00
24/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	770	1	770	1	0.00
24/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	575	0	575	0	0.00
24/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	636	0	636	0	0.00
24/11/2010	R157 On 04-August-11			Bond Future	7.49	127.0363	7.4920	127.0363	0.00
24/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	1605	2	1605	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
24/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	1506	2	1506	2	0.00
24/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	1708	2	1708	2	0.00
24/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1481	1	1481	1	0.00
24/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1671	1	1671	1	0.00
24/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1574	1	1574	1	0.00
24/11/2010	R186 On 03-February-11			Bond Future	8.36	121.7750	8.3550	121.7750	23,685.00
24/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	6598	8	6598	8	0.00
24/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	6989	9	6989	9	0.00
24/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	427	1	427	1	3,000.00
24/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	6213	8	6213	8	0.00
24/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	546	0	546	0	0.00
24/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	6626	5	6626	5	0.00
24/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	409	0	409	0	0.00
24/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	473	0	473	0	0.00
24/11/2010	R186 On 05-May-11			Bond Future	8.43	123.5551	8.4300	123.5551	0.00
24/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	5173	6	5173	6	0.00
24/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	5476	7	5476	7	0.00
24/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	1694	2	1694	2	5,500.00
24/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	4878	6	4878	6	0.00
24/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	2302	2	2302	2	0.00
24/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	5972	5	5972	5	0.00
24/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1967	1	1967	1	0.00
24/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	2130	2	2130	2	0.00
24/11/2010	R186 On 04-August-11			Bond Future	8.51	120.0578	8.5110	120.0578	0.00
24/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	3221	4	3221	4	0.00
24/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	3426	4	3426	4	0.00
24/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	3023	4	3023	4	0.00
24/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	6037	5	6037	5	0.00
24/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	5459	5	5459	5	0.00
24/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	5743	5	5743	5	0.00
24/11/2010	R201 On 03-February-11			Bond Future	7.04	107.4517	7.0430	107.4517	639.00
24/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3259	4	3259	4	0.00
24/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	3420	4	3420	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
24/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3098	4	3098	4	0.00
24/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	25	0	25	0	0.00
24/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	15	0	15	0	0.00
24/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	19	0	19	0	0.00
24/11/2010	R201 On 05-May-11			Bond Future	7.14	109.0172	7.1370	109.0172	0.00
24/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2244	3	2244	3	0.00
24/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2372	3	2372	3	0.00
24/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2119	3	2119	3	0.00
24/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	316	0	316	0	0.00
24/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	253	0	253	0	0.00
24/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	283	0	283	0	0.00
24/11/2010	R201 On 04-August-11			Bond Future	7.25	106.1960	7.2520	106.1960	0.00
24/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1137	1	1137	1	0.00
24/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1062	1	1062	1	0.00
24/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1229	2	1229	2	0.00
24/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	1084	1	1084	1	0.00
24/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	1219	1	1219	1	0.00
24/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	1143	1	1143	1	0.00
24/11/2010	R202 On 03-February-11			Bond Future	0.28	170.8278	0.2750	170.8278	3,320.00
24/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	63660	64	63660	64	0.00
24/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	64507	65	64507	65	0.00
24/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	62805	63	62805	63	0.00
24/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
24/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
24/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
24/11/2010	R202 On 05-May-11			Bond Future	0.20	173.3190	0.1960	173.3190	6,500.00
24/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	46629	47	46629	47	0.00
24/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	47657	48	47657	48	0.00
24/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	45591	46	45591	46	0.00
24/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
24/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
24/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
24/11/2010	R203 On 03-February-11			Bond Future	7.93	105.8960	7.9320	105.8960	1,407.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	3116	4	3116	4	0.00
24/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	2913	4	2913	4	0.00
24/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	3325	4	3325	4	0.00
24/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	226	0	226	0	0.00
24/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	307	0	307	0	0.00
24/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	263	0	263	0	0.00
24/11/2010	R203 On 05-May-11			Bond Future	8.04	103.2786	8.0350	103.2786	0.00
24/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	2243	3	2243	3	0.00
24/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	2097	3	2097	3	0.00
24/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	2393	3	2393	3	0.00
24/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	1097	1	1097	1	0.00
24/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	1287	1	1287	1	0.00
24/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	1190	1	1190	1	0.00
24/11/2010	R203 On 04-August-11			Bond Future	8.15	104.7858	8.1490	104.7858	0.00
24/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	1739	2	1739	2	0.00
24/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	1850	2	1850	2	0.00
24/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	1632	2	1632	2	0.00
24/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	2582	2	2582	2	0.00
24/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	2321	2	2321	2	0.00
24/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	2449	2	2449	2	0.00
24/11/2010	R204 On 03-February-11			Bond Future	8.09	101.8077	8.0850	101.8077	1,926.00
24/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	2804	4	2804	4	0.00
24/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	3019	4	3019	4	0.00
24/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	2595	4	2595	4	0.00
24/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	534	0	534	0	0.00
24/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	403	0	403	0	0.00
24/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	465	0	465	0	0.00
24/11/2010	R204 On 05-May-11			Bond Future	8.18	103.2938	8.1830	103.2938	0.00
24/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	2859	4	2859	4	0.00
24/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	3039	4	3039	4	0.00
24/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	2684	4	2684	4	0.00
24/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	1216	1	1216	1	0.00
24/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	1028	1	1028	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	1119	1	1119	1	0.00
24/11/2010	R204 On 04-August-11			Bond Future	8.29	100.7653	8.2920	100.7653	0.00
24/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	1624	2	1624	2	0.00
24/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	1516	2	1516	2	0.00
24/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	1736	2	1736	2	0.00
24/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	3048	2	3048	2	0.00
24/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	3377	3	3377	3	0.00
24/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	3210	3	3210	3	0.00
24/11/2010	R206 On 03-February-11			Bond Future	6.72	102.9356	6.7240	102.9356	0.00
24/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3323	4	3323	4	0.00
24/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3197	4	3197	4	0.00
24/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3450	4	3450	4	0.00
24/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	1	0	1	0	0.00
24/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	3	0	3	0	0.00
24/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	2	0	2	0	0.00
24/11/2010	R206 On 05-May-11			Bond Future	6.82	104.4353	6.8160	104.4353	0.00
24/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	1822	2	1822	2	0.00
24/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1724	2	1724	2	0.00
24/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	1923	2	1923	2	0.00
24/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	151	0	151	0	0.00
24/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	191	0	191	0	0.00
24/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	169	0	169	0	0.00
24/11/2010	R206 On 04-August-11			Bond Future	6.93	102.1929	6.9330	102.1929	0.00
24/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	926	1	926	1	0.00
24/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	986	1	986	1	0.00
24/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	868	1	868	1	0.00
24/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	830	1	830	1	0.00
24/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	727	1	727	1	0.00
24/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	777	1	777	1	0.00
24/11/2010	R207 On 03-February-11			Bond Future	8.17	95.9206	8.1700	95.9206	1,400.00
24/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	3722	5	3722	5	0.00
24/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	3965	5	3965	5	0.00
24/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	3484	5	3484	5	0.00

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24/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	359	0	359	0	0.00
24/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	265	0	265	0	0.00
24/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	309	0	309	0	0.00
24/11/2010	R207 On 05-May-11			Bond Future	8.26	97.3213	8.2630	97.3213	0.00
24/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	2779	4	2779	4	0.00
24/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	2959	4	2959	4	0.00
24/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	2605	3	2605	3	0.00
24/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	1516	1	1516	1	0.00
24/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	1294	1	1294	1	0.00
24/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	1401	1	1401	1	0.00
24/11/2010	R207 On 04-August-11			Bond Future	8.37	95.0981	8.3650	95.0981	0.00
24/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	2214	3	2214	3	0.00
24/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	2083	3	2083	3	0.00
24/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	2351	3	2351	3	0.00
24/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	2723	2	2723	2	0.00
24/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	3031	2	3031	2	0.00
24/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2874	2	2874	2	0.00
24/11/2010	R208 On 03-February-11			Bond Future	8.24	93.4565	8.2420	93.4565	5,598.00
24/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	3564	5	3564	5	0.00
24/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	3325	4	3325	4	0.00
24/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	3810	5	3810	5	0.00
24/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	363	0	363	0	0.00
24/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	483	0	483	0	0.00
24/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	419	0	419	0	0.00
24/11/2010	R208 On 05-May-11			Bond Future	8.33	91.4255	8.3270	91.4255	0.00
24/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	2686	3	2686	3	0.00
24/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	2511	3	2511	3	0.00
24/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	2868	4	2868	4	0.00
24/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1500	1	1500	1	0.00
24/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1753	1	1753	1	0.00
24/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1623	1	1623	1	0.00
24/11/2010	R208 On 04-August-11			Bond Future	8.42	92.7578	8.4180	92.7578	0.00
24/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	2270	3	2270	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	2409	3	2409	3	0.00
24/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	2135	3	2135	3	0.00
24/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	3467	3	3467	3	0.00
24/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	3127	3	3127	3	0.00
24/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	3294	3	3294	3	0.00
24/11/2010	R209 On 03-February-11			Bond Future	8.39	81.5127	8.3880	81.5127	23,687.00
24/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	5434	7	5434	7	0.00
24/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	5754	7	5754	7	0.00
24/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	5115	6	5115	6	0.00
24/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	544	0	544	0	0.00
24/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	415	0	415	0	0.00
24/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	478	0	478	0	0.00
24/11/2010	R209 On 05-May-11			Bond Future	8.45	79.5574	8.4450	79.5574	0.00
24/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	3219	4	3219	4	0.00
24/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	3442	4	3442	4	0.00
24/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	3004	4	3004	4	0.00
24/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2962	2	2962	2	0.00
24/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	2564	2	2564	2	0.00
24/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2757	2	2757	2	0.00
24/11/2010	R209 On 04-August-11			Bond Future	8.51	80.7173	8.5050	80.7173	0.00
24/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	3835	5	3835	5	0.00
24/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	4044	5	4044	5	0.00
24/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	3631	4	3631	4	0.00
24/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	12178	14	12178	14	0.00
24/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	528	0	528	0	0.00
24/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	4092	3	4092	3	0.00
24/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	3670	3	3670	3	0.00
24/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	3877	3	3877	3	0.00
24/11/2010	R211 On 03-February-11			Bond Future	1.69	104.6712	1.6890	104.6712	589.00
24/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	4593	5	4593	5	0.00
24/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	4869	5	4869	5	0.00
24/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	4317	4	4317	4	0.00
24/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
24/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
24/11/2010	R212 On 03-February-11			Bond Future	2.38	103.6361	2.3800	103.6361	1,868.00
24/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	5880	6	5880	6	0.00
24/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	6337	6	6337	6	0.00
24/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	5420	5	5420	5	0.00
24/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
24/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
24/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
24/11/2010	R213 On 03-February-11			Bond Future	8.42	90.8874	8.4240	90.8874	0.00
24/11/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/11/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/11/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/11/2010	R213 On 03-February-11	8.05	Put	Bond Future	3309	2	3309	2	0.00
24/11/2010	R213 On 03-February-11	7.95	Put	Bond Future	4226	3	4226	3	0.00
24/11/2010	R213 On 03-February-11	8.00	Put	Bond Future	3766	2	3766	2	0.00
24/11/2010	R213 On 05-May-11			Bond Future	8.49	88.6686	8.4860	88.6686	0.00
24/11/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/11/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/11/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/11/2010	R213 On 05-May-11	7.95	Put	Bond Future	4738	3	4738	3	0.00
24/11/2010	R213 On 05-May-11	8.05	Put	Bond Future	3825	2	3825	2	0.00
24/11/2010	R213 On 05-May-11	8.00	Put	Bond Future	4279	3	4279	3	0.00
24/11/2010	R213 On 04-August-11			Bond Future	8.55	89.9579	8.5530	89.9579	0.00
24/11/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
24/11/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
24/11/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
24/11/2010	R213 On 04-August-11	7.95	Put	Bond Future	5280	4	5280	4	0.00
24/11/2010	R213 On 04-August-11	8.05	Put	Bond Future	4371	3	4371	3	0.00
24/11/2010	R213 On 04-August-11	8.00	Put	Bond Future	4824	3	4824	3	0.00
24/11/2010	TRT1 On 03-February-11			Index Future	341.65	345.3740	341.6450	345.3740	100.00
24/11/2010	TRT1 On 05-May-11			Index Future	346.28	350.0580	346.2800	350.0580	0.00
25/11/2010	AL7T On 03-February-11			Index Future	374.05	374.2290	374.0470	374.2290	30.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2010	ALBI On 03-February-11			Index Future	345.05	345.0470	345.0480	345.0470	1,132.00
25/11/2010	ALBI On 05-May-11			Index Future	350.08	350.0810	350.0830	350.0810	0.00
25/11/2010	CRD1 On 03-February-11			Index Future	153.20	153.2280	153.2010	153.2280	2.00
25/11/2010	CRD1 On 05-May-11			Index Future	155.28	155.3070	155.2800	155.3070	0.00
25/11/2010	GOVI On 03-February-11			GOVI	345.91	345.9320	345.9090	345.9320	203.00
25/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	29090	3	29090	3	0.00
25/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	29190	3	29190	3	0.00
25/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	28990	3	28990	3	0.00
25/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
25/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
25/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
25/11/2010	GOVI On 05-May-11			GOVI	350.96	350.9790	350.9570	350.9790	0.00
25/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	19570	2	19570	2	0.00
25/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	19470	2	19470	2	0.00
25/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	19670	2	19670	2	0.00
25/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
25/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
25/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
25/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/11/2010	IGOV On 03-February-11			Index Future	150.09	150.1130	150.0890	150.1130	0.00
25/11/2010	IGOV On 05-May-11			Index Future	152.28	152.3030	152.2790	152.3030	0.00
25/11/2010	IGOV On 04-August-11			Index Future	154.48	154.4990	154.4750	154.4990	0.00
25/11/2010	ILBI On 03-February-11			Index Future	405.72	405.7680	405.7200	405.7680	370.00
25/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
25/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.53	94.4810	5.5320	94.4810	7,600.00
25/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.47	94.5400	5.4730	94.5400	5,000.00
25/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.46	94.5270	5.4600	94.5270	2,500.00
25/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.46	94.5190	5.4610	94.5190	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.46	94.5190	5.4610	94.5190	0.00
25/11/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.47	94.5100	5.4690	94.5100	0.00
25/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.49	94.4870	5.4910	94.4870	4,500.00
25/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.65	94.3380	5.6480	94.3380	13,900.00
25/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.88	94.1260	5.8800	94.1260	5,200.00
25/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.08	93.9240	6.0800	93.9240	0.00
25/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.33	93.6790	6.3270	93.6790	100.00
25/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.51	93.4960	6.5140	93.4960	40,100.00
25/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
25/11/2010	OTH1 On 03-February-11			Index Future	340.04	339.9020	340.0360	339.9020	3.00
25/11/2010	OTH1 On 05-May-11			Index Future	345.00	344.8610	344.9970	344.8610	0.00
25/11/2010	R157 On 03-February-11			Bond Future	7.28	129.3870	7.2830	129.3870	6,196.00
25/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	2824	3	2824	3	0.00
25/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	3014	3	3014	3	0.00
25/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	2637	3	2637	3	0.00
25/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	168	0	168	0	0.00
25/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	117	0	117	0	0.00
25/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	141	0	141	0	0.00
25/11/2010	R157 On 05-May-11			Bond Future	7.39	124.4626	7.3850	124.4626	705.00
25/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	2153	2	2153	2	0.00
25/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	2297	2	2297	2	0.00
25/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	1879	2	1879	2	0.00
25/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	2014	2	2014	2	0.00
25/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	711	1	711	1	0.00
25/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	782	1	782	1	0.00
25/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	584	1	584	1	0.00
25/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	645	1	645	1	0.00
25/11/2010	R157 On 04-August-11			Bond Future	7.50	126.2771	7.5030	126.2771	0.00
25/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	1580	2	1580	2	0.00
25/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	1682	2	1682	2	0.00
25/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	1482	2	1482	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	1690	2	1690	2	0.00
25/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	1498	1	1498	1	0.00
25/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	1592	2	1592	2	0.00
25/11/2010	R186 On 03-February-11			Bond Future	8.34	120.0592	8.3440	120.0592	23,685.00
25/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	6681	7	6681	7	0.00
25/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	7074	7	7074	7	0.00
25/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	6294	6	6294	6	0.00
25/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	434	0	434	0	3,000.00
25/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	518	1	518	1	0.00
25/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	6524	7	6524	7	0.00
25/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	385	0	385	0	0.00
25/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	447	0	447	0	0.00
25/11/2010	R186 On 05-May-11			Bond Future	8.42	121.8109	8.4190	121.8109	0.00
25/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	5233	5	5233	5	0.00
25/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	5538	5	5538	5	0.00
25/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	1719	2	1719	2	5,500.00
25/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	4935	5	4935	5	0.00
25/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	2253	2	2253	2	0.00
25/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	5891	6	5891	6	0.00
25/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	1923	2	1923	2	0.00
25/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	2083	2	2083	2	0.00
25/11/2010	R186 On 04-August-11			Bond Future	8.50	118.2883	8.4990	118.2883	0.00
25/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	3261	3	3261	3	0.00
25/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	3061	3	3061	3	0.00
25/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	3469	3	3469	3	0.00
25/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	5387	5	5387	5	0.00
25/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	5960	6	5960	6	0.00
25/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	5668	6	5668	6	0.00
25/11/2010	R201 On 03-February-11			Bond Future	7.05	106.8527	7.0530	106.8527	639.00
25/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	3224	3	3224	3	0.00
25/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	3063	3	3063	3	0.00
25/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	3386	3	3386	3	0.00
25/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	15	0	15	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
25/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	24	0	24	0	0.00
25/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	19	0	19	0	0.00
25/11/2010	R201 On 05-May-11			Bond Future	7.15	108.4130	7.1480	108.4130	0.00
25/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	2214	2	2214	2	0.00
25/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	2341	2	2341	2	0.00
25/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	2090	2	2090	2	0.00
25/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	323	0	323	0	0.00
25/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	258	0	258	0	0.00
25/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	288	0	288	0	0.00
25/11/2010	R201 On 04-August-11			Bond Future	7.26	105.5808	7.2630	105.5808	0.00
25/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	1118	1	1118	1	0.00
25/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	1209	1	1209	1	0.00
25/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	1043	1	1043	1	0.00
25/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	1233	1	1233	1	0.00
25/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	1097	1	1097	1	0.00
25/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	1157	1	1157	1	0.00
25/11/2010	R202 On 03-February-11			Bond Future	0.28	170.7976	0.2760	170.7976	3,320.00
25/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	63630	64	63630	64	0.00
25/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	64477	65	64477	65	0.00
25/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	62775	63	62775	63	0.00
25/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
25/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
25/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
25/11/2010	R202 On 05-May-11			Bond Future	0.20	173.2887	0.1960	173.2887	6,500.00
25/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	46629	47	46629	47	0.00
25/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	47657	48	47657	48	0.00
25/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	45591	46	45591	46	0.00
25/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
25/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
25/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
25/11/2010	R203 On 03-February-11			Bond Future	7.95	104.9240	7.9470	104.9240	1,407.00
25/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	3047	3	3047	3	0.00
25/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	3255	3	3255	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	2845	3	2845	3	0.00
25/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	316	0	316	0	0.00
25/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	232	0	232	0	0.00
25/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	271	0	271	0	0.00
25/11/2010	R203 On 05-May-11			Bond Future	8.05	102.2912	8.0500	102.2912	0.00
25/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	2193	2	2193	2	0.00
25/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	2049	2	2049	2	0.00
25/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	2342	2	2342	2	0.00
25/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	1120	1	1120	1	0.00
25/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	1313	1	1313	1	0.00
25/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	1214	1	1214	1	0.00
25/11/2010	R203 On 04-August-11			Bond Future	8.17	103.7828	8.1650	103.7828	0.00
25/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	1701	2	1701	2	0.00
25/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	1595	2	1595	2	0.00
25/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	1811	2	1811	2	0.00
25/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	2358	2	2358	2	0.00
25/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	2621	3	2621	3	0.00
25/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	2487	2	2487	2	0.00
25/11/2010	R204 On 03-February-11			Bond Future	8.10	100.5737	8.1000	100.5737	1,926.00
25/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	2731	3	2731	3	0.00
25/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	2524	3	2524	3	0.00
25/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	2945	3	2945	3	0.00
25/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	415	0	415	0	0.00
25/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	549	1	549	1	0.00
25/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	478	0	478	0	0.00
25/11/2010	R204 On 05-May-11			Bond Future	8.20	102.0405	8.1980	102.0405	0.00
25/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	2799	3	2799	3	0.00
25/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	2977	3	2977	3	0.00
25/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	2627	3	2627	3	0.00
25/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	1242	1	1242	1	0.00
25/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	1049	1	1049	1	0.00
25/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	1142	1	1142	1	0.00
25/11/2010	R204 On 04-August-11			Bond Future	8.31	99.4913	8.3070	99.4913	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	1587	2	1587	2	0.00
25/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	1697	2	1697	2	0.00
25/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	1481	2	1481	2	0.00
25/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	3422	3	3422	3	0.00
25/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	3090	3	3090	3	0.00
25/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	3254	3	3254	3	0.00
25/11/2010	R206 On 03-February-11			Bond Future	6.73	102.5254	6.7340	102.5254	0.00
25/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	3297	3	3297	3	0.00
25/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	3424	3	3424	3	0.00
25/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	3170	3	3170	3	0.00
25/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	3	0	3	0	0.00
25/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
25/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	2	0	2	0	0.00
25/11/2010	R206 On 05-May-11			Bond Future	6.83	104.0193	6.8270	104.0193	0.00
25/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	1799	2	1799	2	0.00
25/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1701	2	1701	2	0.00
25/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	1899	2	1899	2	0.00
25/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	154	0	154	0	0.00
25/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	195	0	195	0	0.00
25/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	173	0	173	0	0.00
25/11/2010	R206 On 04-August-11			Bond Future	6.95	101.7701	6.9450	101.7701	0.00
25/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	910	1	910	1	0.00
25/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	853	1	853	1	0.00
25/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	970	1	970	1	0.00
25/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	737	1	737	1	0.00
25/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	842	1	842	1	0.00
25/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	788	1	788	1	0.00
25/11/2010	R207 On 03-February-11			Bond Future	8.18	94.7183	8.1800	94.7183	1,400.00
25/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	3666	4	3666	4	0.00
25/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	3428	3	3428	3	0.00
25/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	3908	4	3908	4	0.00
25/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	269	0	269	0	0.00
25/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	363	0	363	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
25/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	313	0	313	0	0.00
25/11/2010	R207 On 05-May-11			Bond Future	8.27	96.0963	8.2730	96.0963	0.00
25/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	2737	3	2737	3	0.00
25/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	2916	3	2916	3	0.00
25/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	2564	3	2564	3	0.00
25/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	1533	2	1533	2	0.00
25/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	1309	1	1309	1	0.00
25/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	1418	1	1418	1	0.00
25/11/2010	R207 On 04-August-11			Bond Future	8.38	93.8545	8.3750	93.8545	0.00
25/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	2182	2	2182	2	0.00
25/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	2318	2	2318	2	0.00
25/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	2052	2	2052	2	0.00
25/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	3057	3	3057	3	0.00
25/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	2747	3	2747	3	0.00
25/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	2899	3	2899	3	0.00
25/11/2010	R208 On 03-February-11			Bond Future	8.24	92.2940	8.2420	92.2940	5,598.00
25/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	3557	4	3557	4	0.00
25/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	3803	4	3803	4	0.00
25/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	3317	3	3317	3	0.00
25/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	475	0	475	0	0.00
25/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	356	0	356	0	0.00
25/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	412	0	412	0	0.00
25/11/2010	R208 On 05-May-11			Bond Future	8.33	90.2385	8.3260	90.2385	0.00
25/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	2684	3	2684	3	0.00
25/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	2508	3	2508	3	0.00
25/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	2866	3	2866	3	0.00
25/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	1492	2	1492	2	0.00
25/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	1744	2	1744	2	0.00
25/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	1614	2	1614	2	0.00
25/11/2010	R208 On 04-August-11			Bond Future	8.42	91.5552	8.4170	91.5552	0.00
25/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	2267	2	2267	2	0.00
25/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	2406	2	2406	2	0.00
25/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	2132	2	2132	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	3458	3	3458	3	0.00
25/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	3118	3	3118	3	0.00
25/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	3285	3	3285	3	0.00
25/11/2010	R209 On 03-February-11			Bond Future	8.37	79.9776	8.3720	79.9776	23,687.00
25/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	5540	5	5540	5	0.00
25/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	5217	5	5217	5	0.00
25/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	5863	6	5863	6	0.00
25/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	388	0	388	0	0.00
25/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	509	1	509	1	0.00
25/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	447	0	447	0	0.00
25/11/2010	R209 On 05-May-11			Bond Future	8.43	77.9969	8.4280	77.9969	0.00
25/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	3288	3	3288	3	0.00
25/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	3514	3	3514	3	0.00
25/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	3070	3	3070	3	0.00
25/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	2884	3	2884	3	0.00
25/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	2492	3	2492	3	0.00
25/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	2682	3	2682	3	0.00
25/11/2010	R209 On 04-August-11			Bond Future	8.49	79.1328	8.4880	79.1328	0.00
25/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	3902	4	3902	4	0.00
25/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	4114	4	4114	4	0.00
25/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	3695	4	3695	4	0.00
25/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	12302	12	12302	12	0.00
25/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	510	1	510	1	0.00
25/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	4014	4	4014	4	0.00
25/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	3598	4	3598	4	0.00
25/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	3802	4	3802	4	0.00
25/11/2010	R211 On 03-February-11			Bond Future	1.69	104.6480	1.6910	104.6480	589.00
25/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	4581	5	4581	5	0.00
25/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	4857	5	4857	5	0.00
25/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	4305	4	4305	4	0.00
25/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
25/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
25/11/2010	R211 On 03-February-11	2.50	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
25/11/2010	R212 On 03-February-11			Bond Future	2.41	103.6165	2.4060	103.6165	1,868.00
25/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	5625	6	5625	6	0.00
25/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	6083	6	6083	6	0.00
25/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	5166	5	5166	5	0.00
25/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	1	0	1	0	0.00
25/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
25/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
25/11/2010	R213 On 03-February-11			Bond Future	8.41	89.4328	8.4130	89.4328	0.00
25/11/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
25/11/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
25/11/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
25/11/2010	R213 On 03-February-11	7.95	Put	Bond Future	4132	4	4132	4	0.00
25/11/2010	R213 On 03-February-11	8.05	Put	Bond Future	3215	3	3215	3	0.00
25/11/2010	R213 On 03-February-11	8.00	Put	Bond Future	3671	4	3671	4	0.00
25/11/2010	R213 On 05-May-11			Bond Future	8.48	87.1982	8.4750	87.1982	0.00
25/11/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
25/11/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
25/11/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
25/11/2010	R213 On 05-May-11	8.05	Put	Bond Future	3731	4	3731	4	0.00
25/11/2010	R213 On 05-May-11	7.95	Put	Bond Future	4644	5	4644	5	0.00
25/11/2010	R213 On 05-May-11	8.00	Put	Bond Future	4186	4	4186	4	0.00
25/11/2010	R213 On 04-August-11			Bond Future	8.54	88.4652	8.5410	88.4652	0.00
25/11/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
25/11/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
25/11/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
25/11/2010	R213 On 04-August-11	7.95	Put	Bond Future	5180	5	5180	5	0.00
25/11/2010	R213 On 04-August-11	8.05	Put	Bond Future	4271	4	4271	4	0.00
25/11/2010	R213 On 04-August-11	8.00	Put	Bond Future	4724	5	4724	5	0.00
25/11/2010	TRT1 On 03-February-11			Index Future	341.62	341.6450	341.6180	341.6450	100.00
25/11/2010	TRT1 On 05-May-11			Index Future	346.25	346.2800	346.2540	346.2800	0.00
26/11/2010	AL7T On 03-February-11			Index Future	369.49	374.0470	369.4910	374.0470	30.00
26/11/2010	ALBI On 03-February-11			Index Future	341.31	345.0480	341.3130	345.0480	1,132.00
26/11/2010	ALBI On 05-May-11			Index Future	346.35	350.0830	346.3480	350.0830	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2010	CRD1 On 03-February-11			Index Future	152.10	153.2010	152.0990	153.2010	2.00
26/11/2010	CRD1 On 05-May-11			Index Future	154.16	155.2800	154.1630	155.2800	0.00
26/11/2010	GOVI On 03-February-11			GOVI	342.25	345.9090	342.2450	345.9090	203.00
26/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	0	3	0	3	0.00
26/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	0	3	0	3	0.00
26/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	0	3	0	3	0.00
26/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	7650	0	7650	0	0.00
26/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	7450	0	7450	0	0.00
26/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	7550	0	7550	0	0.00
26/11/2010	GOVI On 05-May-11			GOVI	347.29	350.9570	347.2930	350.9570	0.00
26/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	0	2	0	2	0.00
26/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	0	2	0	2	0.00
26/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	0	2	0	2	0.00
26/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	16970	0	16970	0	0.00
26/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	17170	0	17170	0	0.00
26/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	17070	0	17070	0	0.00
26/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/11/2010	IGOV On 03-February-11			Index Future	150.09	150.0890	150.0890	150.0890	0.00
26/11/2010	IGOV On 05-May-11			Index Future	152.28	152.2790	152.2790	152.2790	0.00
26/11/2010	IGOV On 04-August-11			Index Future	154.48	154.4750	154.4750	154.4750	0.00
26/11/2010	ILBI On 03-February-11			Index Future	403.93	405.7200	403.9320	405.7200	370.00
26/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
26/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.54	94.4680	5.5380	94.4680	7,600.00
26/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.52	94.5270	5.5150	94.5270	5,000.00
26/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.52	94.5400	5.5230	94.5400	2,500.00
26/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.53	94.5390	5.5310	94.5390	5,500.00
26/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.53	94.5390	5.5310	94.5390	0.00
26/11/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.54	94.5310	5.5390	94.5310	0.00

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26/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.56	94.5090	5.5610	94.5090	4,500.00
26/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.72	94.3520	5.7190	94.3520	13,900.00
26/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.97	94.1200	5.9660	94.1200	5,200.00
26/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.17	93.9200	6.1680	93.9200	0.00
26/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.41	93.6730	6.4110	93.6730	100.00
26/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.60	93.4860	6.6040	93.4860	40,100.00
26/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/11/2010	OTH1 On 03-February-11			Index Future	335.92	340.0360	335.9180	340.0360	3.00
26/11/2010	OTH1 On 05-May-11			Index Future	340.87	344.9970	340.8690	344.9970	0.00
26/11/2010	R157 On 03-February-11			Bond Future	7.83	129.3473	7.8290	129.3473	7,070.00
26/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	1068	3	1068	3	0.00
26/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	1192	3	1192	3	0.00
26/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	952	3	952	3	0.00
26/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	862	0	862	0	0.00
26/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	673	0	673	0	0.00
26/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	763	0	763	0	0.00
26/11/2010	R157 On 05-May-11			Bond Future	8.42	124.4210	8.4170	124.4210	705.00
26/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	327	2	327	2	0.00
26/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	369	2	369	2	0.00
26/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	253	2	253	2	0.00
26/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	288	2	288	2	0.00
26/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	3189	1	3189	1	0.00
26/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	3359	1	3359	1	0.00
26/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	2860	1	2860	1	0.00
26/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	3022	1	3022	1	0.00
26/11/2010	R157 On 04-August-11			Bond Future	9.09	126.2340	9.0890	126.2340	0.00
26/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	100	2	100	2	0.00
26/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	113	2	113	2	0.00
26/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	88	1	88	1	0.00
26/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	6309	2	6309	2	0.00
26/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	5942	1	5942	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
26/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	6125	2	6125	2	0.00
26/11/2010	R186 On 03-February-11			Bond Future	8.64	120.1678	8.6390	120.1678	23,685.00
26/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	4383	7	4383	7	0.00
26/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	4718	7	4718	7	0.00
26/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	4060	6	4060	6	0.00
26/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	138	0	138	0	3,000.00
26/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	1149	1	1149	1	0.00
26/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	9093	7	9093	7	0.00
26/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	893	0	893	0	0.00
26/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	1014	0	1014	0	0.00
26/11/2010	R186 On 05-May-11			Bond Future	8.91	121.9176	8.9090	121.9176	0.00
26/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	2670	5	2670	5	0.00
26/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	2877	6	2877	6	0.00
26/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	628	2	628	2	5,500.00
26/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	2472	5	2472	5	0.00
26/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	4409	2	4409	2	0.00
26/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	9419	6	9419	6	0.00
26/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	3881	2	3881	2	0.00
26/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	4140	2	4140	2	0.00
26/11/2010	R186 On 04-August-11			Bond Future	9.19	118.4025	9.1940	118.4025	0.00
26/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	1218	3	1218	3	0.00
26/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	1120	3	1120	3	0.00
26/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	1323	3	1323	3	0.00
26/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	9598	5	9598	5	0.00
26/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	10376	6	10376	6	0.00
26/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	9982	6	9982	6	0.00
26/11/2010	R201 On 03-February-11			Bond Future	7.62	106.8182	7.6210	106.8182	624.00
26/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	1483	3	1483	3	0.00
26/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	1356	3	1356	3	0.00
26/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	1614	3	1614	3	0.00
26/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	180	0	180	0	0.00
26/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	254	0	254	0	0.00
26/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	215	0	215	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2010	R201 On 05-May-11			Bond Future	8.25	108.3774	8.2510	108.3774	0.00
26/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	357	2	357	2	0.00
26/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	400	2	400	2	0.00
26/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	317	2	317	2	0.00
26/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	2045	0	2045	0	0.00
26/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	1811	0	1811	0	0.00
26/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	1926	0	1926	0	0.00
26/11/2010	R201 On 04-August-11			Bond Future	8.99	105.5476	8.9850	105.5476	0.00
26/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	37	1	37	1	0.00
26/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	45	1	45	1	0.00
26/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	32	1	32	1	0.00
26/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	5263	1	5263	1	0.00
26/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	4974	1	4974	1	0.00
26/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	5117	1	5117	1	0.00
26/11/2010	R202 On 03-February-11			Bond Future	0.40	170.7674	0.4030	170.7674	3,240.00
26/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	59846	64	59846	64	0.00
26/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	60693	64	60693	64	0.00
26/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	58990	63	58990	63	0.00
26/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
26/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
26/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
26/11/2010	R202 On 05-May-11			Bond Future	0.41	173.2887	0.4090	173.2887	6,500.00
26/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	40318	47	40318	47	0.00
26/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	41346	48	41346	48	0.00
26/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	39280	46	39280	46	0.00
26/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	1	0	1	0	0.00
26/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
26/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
26/11/2010	R203 On 03-February-11			Bond Future	8.40	104.8473	8.4020	104.8473	1,407.00
26/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	1409	3	1409	3	0.00
26/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	1554	3	1554	3	0.00
26/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	1272	3	1272	3	0.00
26/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	1034	0	1034	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	823	0	823	0	0.00
26/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	924	0	924	0	0.00
26/11/2010	R203 On 05-May-11			Bond Future	8.84	102.2173	8.8370	102.2173	0.00
26/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	590	2	590	2	0.00
26/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	531	2	531	2	0.00
26/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	653	2	653	2	0.00
26/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	3217	1	3217	1	0.00
26/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	3582	1	3582	1	0.00
26/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	3397	1	3397	1	0.00
26/11/2010	R203 On 04-August-11			Bond Future	9.32	103.7069	9.3150	103.7069	0.00
26/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	282	2	282	2	0.00
26/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	255	2	255	2	0.00
26/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	312	2	312	2	0.00
26/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	6134	2	6134	2	0.00
26/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	6556	3	6556	3	0.00
26/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	6343	2	6343	2	0.00
26/11/2010	R204 On 03-February-11			Bond Future	8.51	100.4879	8.5130	100.4879	1,926.00
26/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	1247	3	1247	3	0.00
26/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	1114	3	1114	3	0.00
26/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	1389	3	1389	3	0.00
26/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	1184	0	1184	0	0.00
26/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	1464	1	1464	1	0.00
26/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	1319	0	1319	0	0.00
26/11/2010	R204 On 05-May-11			Bond Future	8.90	101.9573	8.8990	101.9573	0.00
26/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	942	3	942	3	0.00
26/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	1034	3	1034	3	0.00
26/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	857	3	857	3	0.00
26/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	3265	1	3265	1	0.00
26/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	2899	1	2899	1	0.00
26/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	3078	1	3078	1	0.00
26/11/2010	R204 On 04-August-11			Bond Future	9.32	99.4107	9.3180	99.4107	0.00
26/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	304	2	304	2	0.00
26/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	337	2	337	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	274	1	274	1	0.00
26/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	7462	3	7462	3	0.00
26/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	6977	3	6977	3	0.00
26/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	7218	3	7218	3	0.00
26/11/2010	R206 On 03-February-11			Bond Future	7.36	102.4989	7.3590	102.4989	0.00
26/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	1707	3	1707	3	0.00
26/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	1823	3	1823	3	0.00
26/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	1593	3	1593	3	0.00
26/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	69	0	69	0	0.00
26/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	44	0	44	0	0.00
26/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	56	0	56	0	0.00
26/11/2010	R206 On 05-May-11			Bond Future	8.14	103.9924	8.1370	103.9924	0.00
26/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	186	2	186	2	0.00
26/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	163	2	163	2	0.00
26/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	211	2	211	2	0.00
26/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	1601	0	1601	0	0.00
26/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	1792	0	1792	0	0.00
26/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	1695	0	1695	0	0.00
26/11/2010	R206 On 04-August-11			Bond Future	9.10	101.7435	9.0980	101.7435	0.00
26/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	11	1	11	1	0.00
26/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	9	1	9	1	0.00
26/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	13	1	13	1	0.00
26/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	4418	1	4418	1	0.00
26/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	4636	1	4636	1	0.00
26/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	4527	1	4527	1	0.00
26/11/2010	R207 On 03-February-11			Bond Future	8.56	94.6581	8.5590	94.6581	1,400.00
26/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	1989	4	1989	4	0.00
26/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	1812	3	1812	3	0.00
26/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	2175	4	2175	4	0.00
26/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	782	0	782	0	0.00
26/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	994	0	994	0	0.00
26/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	883	0	883	0	0.00
26/11/2010	R207 On 05-May-11			Bond Future	8.91	96.0377	8.9070	96.0377	0.00

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26/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	1023	3	1023	3	0.00
26/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	1119	3	1119	3	0.00
26/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	932	3	932	3	0.00
26/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	3528	2	3528	2	0.00
26/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	3139	1	3139	1	0.00
26/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	3330	1	3330	1	0.00
26/11/2010	R207 On 04-August-11			Bond Future	9.28	93.7974	9.2840	93.7974	0.00
26/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	582	2	582	2	0.00
26/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	636	2	636	2	0.00
26/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	532	2	532	2	0.00
26/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	6546	3	6546	3	0.00
26/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	6074	3	6074	3	0.00
26/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	6307	3	6307	3	0.00
26/11/2010	R208 On 03-February-11			Bond Future	8.61	92.2940	8.6130	92.2940	5,598.00
26/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	1909	4	1909	4	0.00
26/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	2093	4	2093	4	0.00
26/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	1734	3	1734	3	0.00
26/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	1203	0	1203	0	0.00
26/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	957	0	957	0	0.00
26/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	1075	0	1075	0	0.00
26/11/2010	R208 On 05-May-11			Bond Future	8.93	90.2447	8.9290	90.2447	0.00
26/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	1022	3	1022	3	0.00
26/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	930	3	930	3	0.00
26/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	1122	3	1122	3	0.00
26/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	3386	1	3386	1	0.00
26/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	3804	2	3804	2	0.00
26/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	3590	2	3590	2	0.00
26/11/2010	R208 On 04-August-11			Bond Future	9.27	91.5613	9.2660	91.5613	0.00
26/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	679	2	679	2	0.00
26/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	739	2	739	2	0.00
26/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	623	2	623	2	0.00
26/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	6904	3	6904	3	0.00
26/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	6406	3	6406	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
26/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	6652	3	6652	3	0.00
26/11/2010	R209 On 03-February-11			Bond Future	8.64	80.1144	8.6390	80.1144	23,687.00
26/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	3767	6	3767	6	0.00
26/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	3493	5	3493	5	0.00
26/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	4045	6	4045	6	0.00
26/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	803	0	803	0	0.00
26/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	1019	1	1019	1	0.00
26/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	907	0	907	0	0.00
26/11/2010	R209 On 05-May-11			Bond Future	8.84	78.1406	8.8430	78.1406	0.00
26/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	1720	3	1720	3	0.00
26/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	1870	4	1870	4	0.00
26/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	1577	3	1577	3	0.00
26/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	4780	3	4780	3	0.00
26/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	4237	2	4237	2	0.00
26/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	4503	3	4503	3	0.00
26/11/2010	R209 On 04-August-11			Bond Future	9.06	79.2747	9.0560	79.2747	0.00
26/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	1930	4	1930	4	0.00
26/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	2065	4	2065	4	0.00
26/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	1801	4	1801	4	0.00
26/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	8425	12	8425	12	0.00
26/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	1158	1	1158	1	0.00
26/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	6645	4	6645	4	0.00
26/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	6074	4	6074	4	0.00
26/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	6355	4	6355	4	0.00
26/11/2010	R211 On 03-February-11			Bond Future	1.89	104.6364	1.8930	104.6364	589.00
26/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	3416	5	3416	5	0.00
26/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	3691	5	3691	5	0.00
26/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	3139	4	3139	4	0.00
26/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
26/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
26/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
26/11/2010	R212 On 03-February-11			Bond Future	2.53	103.3619	2.5250	103.3619	1,868.00
26/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	4469	6	4469	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
26/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	4927	6	4927	6	0.00
26/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	4009	5	4009	5	0.00
26/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
26/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
26/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
26/11/2010	R213 On 03-February-11			Bond Future	8.68	89.5275	8.6820	89.5275	0.00
26/11/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/11/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/11/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/11/2010	R213 On 03-February-11	7.95	Put	Bond Future	6403	4	6403	4	0.00
26/11/2010	R213 On 03-February-11	8.05	Put	Bond Future	5486	3	5486	3	0.00
26/11/2010	R213 On 03-February-11	8.00	Put	Bond Future	5943	4	5943	4	0.00
26/11/2010	R213 On 05-May-11			Bond Future	8.90	87.2916	8.9040	87.2916	0.00
26/11/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/11/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/11/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/11/2010	R213 On 05-May-11	8.05	Put	Bond Future	7266	4	7266	4	0.00
26/11/2010	R213 On 05-May-11	7.95	Put	Bond Future	8179	5	8179	5	0.00
26/11/2010	R213 On 05-May-11	8.00	Put	Bond Future	7721	4	7721	4	0.00
26/11/2010	R213 On 04-August-11			Bond Future	9.14	88.5657	9.1400	88.5657	0.00
26/11/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
26/11/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
26/11/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
26/11/2010	R213 On 04-August-11	7.95	Put	Bond Future	9989	5	9989	5	0.00
26/11/2010	R213 On 04-August-11	8.05	Put	Bond Future	9080	4	9080	4	0.00
26/11/2010	R213 On 04-August-11	8.00	Put	Bond Future	9533	5	9533	5	0.00
26/11/2010	TRT1 On 03-February-11			Index Future	337.97	341.6180	337.9720	341.6180	100.00
26/11/2010	TRT1 On 05-May-11			Index Future	342.56	346.2540	342.5590	346.2540	0.00
29/11/2010	AL7T On 03-February-11			Index Future	367.68	369.4910	367.6840	369.4910	30.00
29/11/2010	ALBI On 03-February-11			Index Future	339.74	341.3130	339.7400	341.3130	1,132.00
29/11/2010	ALBI On 05-May-11			Index Future	344.70	346.3480	344.7010	346.3480	2.00
29/11/2010	CRD1 On 03-February-11			Index Future	151.71	152.0990	151.7100	152.0990	2.00
29/11/2010	CRD1 On 05-May-11			Index Future	153.77	154.1630	153.7690	154.1630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	GOVI On 03-February-11			GOVI	340.69	342.2450	340.6940	342.2450	203.00
29/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
29/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
29/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
29/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	23160	1	23160	1	0.00
29/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	22960	1	22960	1	0.00
29/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	23060	1	23060	1	0.00
29/11/2010	GOVI On 05-May-11			GOVI	345.67	347.2930	345.6690	347.2930	0.00
29/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
29/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
29/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
29/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	33210	2	33210	2	0.00
29/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	33410	2	33410	2	0.00
29/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	33310	2	33310	2	0.00
29/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/11/2010	IGOV On 03-February-11			Index Future	149.44	150.0890	149.4430	150.0890	0.00
29/11/2010	IGOV On 05-May-11			Index Future	151.63	152.2790	151.6250	152.2790	0.00
29/11/2010	IGOV On 04-August-11			Index Future	153.81	154.4750	153.8110	154.4750	0.00
29/11/2010	ILBI On 03-February-11			Index Future	404.72	403.9320	404.7150	403.9320	370.00
29/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
29/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
29/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.57	94.4620	5.5700	94.4620	7,600.00
29/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.57	94.4850	5.5700	94.4850	5,000.00
29/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.56	94.4770	5.5600	94.4770	2,500.00
29/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.55	94.4690	5.5500	94.4690	5,500.00
29/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.55	94.4690	5.5500	94.4690	0.00
29/11/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.55	94.4610	5.5500	94.4610	0.00
29/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.56	94.4390	5.5600	94.4390	4,500.00
29/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.76	94.2810	5.7600	94.2810	13,900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.01	94.0340	6.0100	94.0340	5,200.00
29/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.25	93.8320	6.2500	93.8320	0.00
29/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.57	93.5890	6.5700	93.5890	100.00
29/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.84	93.3960	6.8400	93.3960	40,100.00
29/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
29/11/2010	OTH1 On 03-February-11			Index Future	334.22	335.9180	334.2230	335.9180	3.00
29/11/2010	OTH1 On 05-May-11			Index Future	339.10	340.8690	339.1040	340.8690	0.00
29/11/2010	R157 On 03-February-11			Bond Future	7.61	126.9690	7.6080	126.9690	7,070.00
29/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	1660	1	1660	1	0.00
29/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	1509	1	1509	1	0.00
29/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	1817	1	1817	1	0.00
29/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	342	1	342	1	0.00
29/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	463	1	463	1	0.00
29/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	399	1	399	1	0.00
29/11/2010	R157 On 05-May-11			Bond Future	7.73	120.2175	7.7330	120.2175	705.00
29/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	1270	0	1270	0	0.00
29/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	1379	0	1379	0	0.00
29/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	1068	0	1068	0	0.00
29/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	1167	0	1167	0	0.00
29/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	1302	3	1302	3	0.00
29/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	1409	3	1409	3	0.00
29/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	1105	3	1105	3	0.00
29/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	1200	3	1200	3	0.00
29/11/2010	R157 On 04-August-11			Bond Future	7.88	120.2209	7.8790	120.2209	0.00
29/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	937	0	937	0	0.00
29/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	1010	0	1010	0	0.00
29/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	867	0	867	0	0.00
29/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	2536	6	2536	6	0.00
29/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	2287	6	2287	6	0.00
29/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	2410	6	2410	6	0.00
29/11/2010	R186 On 03-February-11			Bond Future	8.57	117.3032	8.5730	117.3032	23,685.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	4814	4	4814	4	0.00
29/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	5166	5	5166	5	0.00
29/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	164	0	164	0	3,000.00
29/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	4472	4	4472	4	0.00
29/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	929	1	929	1	0.00
29/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	8487	9	8487	9	0.00
29/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	709	1	709	1	0.00
29/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	813	1	813	1	0.00
29/11/2010	R186 On 05-May-11			Bond Future	8.66	117.2978	8.6550	117.2978	0.00
29/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	3820	3	3820	3	0.00
29/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	4079	3	4079	3	0.00
29/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	1059	1	1059	1	5,500.00
29/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	3570	2	3570	2	0.00
29/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	3147	4	3147	4	0.00
29/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	7489	9	7489	9	0.00
29/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	2722	4	2722	4	0.00
29/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	2929	4	2929	4	0.00
29/11/2010	R186 On 04-August-11			Bond Future	8.74	112.0459	8.7430	112.0459	0.00
29/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	2337	1	2337	1	0.00
29/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	2178	1	2178	1	0.00
29/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	2505	1	2505	1	0.00
29/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	6714	10	6714	10	0.00
29/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	7369	10	7369	10	0.00
29/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	7036	10	7036	10	0.00
29/11/2010	R201 On 03-February-11			Bond Future	7.35	104.8812	7.3520	104.8812	489.00
29/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	2250	1	2250	1	0.00
29/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	2402	2	2402	2	0.00
29/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	2100	1	2100	1	0.00
29/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	86	0	86	0	0.00
29/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	56	0	56	0	0.00
29/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	70	0	70	0	0.00
29/11/2010	R201 On 05-May-11			Bond Future	7.47	104.8825	7.4710	104.8825	0.00
29/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	1452	0	1452	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
29/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	1557	0	1557	0	0.00
29/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	1350	0	1350	0	0.00
29/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	621	2	621	2	0.00
29/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	512	2	512	2	0.00
29/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	565	2	565	2	0.00
29/11/2010	R201 On 04-August-11			Bond Future	7.62	100.5070	7.6150	100.5070	0.00
29/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	659	0	659	0	0.00
29/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	727	0	727	0	0.00
29/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	607	0	607	0	0.00
29/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	1853	5	1853	5	0.00
29/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	1671	5	1671	5	0.00
29/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	1754	5	1754	5	0.00
29/11/2010	R202 On 03-February-11			Bond Future	0.34	166.9832	0.3410	166.9832	3,240.00
29/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	61681	60	61681	60	0.00
29/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	62528	61	62528	61	0.00
29/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	60825	59	60825	59	0.00
29/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
29/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
29/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
29/11/2010	R202 On 05-May-11			Bond Future	0.26	166.9774	0.2630	166.9774	6,500.00
29/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	44614	40	44614	40	0.00
29/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	45642	41	45642	41	0.00
29/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	43575	39	43575	39	0.00
29/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
29/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
29/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
29/11/2010	R203 On 03-February-11			Bond Future	8.29	102.5561	8.2870	102.5561	1,407.00
29/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	1735	1	1735	1	0.00
29/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	1899	2	1899	2	0.00
29/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	1578	1	1578	1	0.00
29/11/2010	R203 On 03-February-11	8.00	Call	Bond Future	538	0	538	0	1,000.00
29/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	767	1	767	1	0.00
29/11/2010	R203 On 03-February-11	8.00	Put	Bond Future	1986	0	1986	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
29/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	595	1	595	1	0.00
29/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	677	1	677	1	0.00
29/11/2010	R203 On 05-May-11			Bond Future	8.41	98.4306	8.4080	98.4306	0.00
29/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	1269	1	1269	1	0.00
29/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	1166	1	1166	1	0.00
29/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	1377	1	1377	1	0.00
29/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	1899	3	1899	3	0.00
29/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	2175	4	2175	4	0.00
29/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	2034	3	2034	3	0.00
29/11/2010	R203 On 04-August-11			Bond Future	8.54	98.4322	8.5420	98.4322	0.00
29/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	1009	0	1009	0	0.00
29/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	935	0	935	0	0.00
29/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	1087	0	1087	0	0.00
29/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	3403	6	3403	6	0.00
29/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	3729	7	3729	7	0.00
29/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	3564	6	3564	6	0.00
29/11/2010	R204 On 03-February-11			Bond Future	8.44	98.1624	8.4390	98.1624	1,926.00
29/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	1434	1	1434	1	0.00
29/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	1287	1	1287	1	0.00
29/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	1591	1	1591	1	0.00
29/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	974	1	974	1	0.00
29/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	1226	1	1226	1	0.00
29/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	1095	1	1095	1	0.00
29/11/2010	R204 On 05-May-11			Bond Future	8.55	98.1646	8.5530	98.1646	0.00
29/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	1673	1	1673	1	0.00
29/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	1807	1	1807	1	0.00
29/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	1546	1	1546	1	0.00
29/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	2105	3	2105	3	0.00
29/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	1823	3	1823	3	0.00
29/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	1960	3	1960	3	0.00
29/11/2010	R204 On 04-August-11			Bond Future	8.68	94.1637	8.6780	94.1637	0.00
29/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	912	0	912	0	0.00
29/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	988	0	988	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
29/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	841	0	841	0	0.00
29/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	4750	7	4750	7	0.00
29/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	4349	7	4349	7	0.00
29/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	4546	7	4546	7	0.00
29/11/2010	R206 On 03-February-11			Bond Future	7.01	100.8555	7.0060	100.8555	0.00
29/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	2584	2	2584	2	0.00
29/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	2709	2	2709	2	0.00
29/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	2459	2	2459	2	0.00
29/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	11	0	11	0	0.00
29/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	6	0	6	0	0.00
29/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	8	0	8	0	0.00
29/11/2010	R206 On 05-May-11			Bond Future	7.13	100.8575	7.1260	100.8575	0.00
29/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	1237	0	1237	0	0.00
29/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1154	0	1154	0	0.00
29/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	1323	0	1323	0	0.00
29/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	304	2	304	2	0.00
29/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	374	2	374	2	0.00
29/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	338	2	338	2	0.00
29/11/2010	R206 On 04-August-11			Bond Future	7.28	97.1057	7.2800	97.1057	0.00
29/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	565	0	565	0	0.00
29/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	523	0	523	0	0.00
29/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	609	0	609	0	0.00
29/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	1116	4	1116	4	0.00
29/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	1252	5	1252	5	0.00
29/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	1183	5	1183	5	0.00
29/11/2010	R207 On 03-February-11			Bond Future	8.46	92.4116	8.4610	92.4116	1,400.00
29/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	2344	2	2344	2	0.00
29/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	2148	2	2148	2	0.00
29/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	2548	2	2548	2	0.00
29/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	581	1	581	1	0.00
29/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	755	1	755	1	0.00
29/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	664	1	664	1	0.00
29/11/2010	R207 On 05-May-11			Bond Future	8.57	92.4112	8.5650	92.4112	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	1785	1	1785	1	0.00
29/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	1925	1	1925	1	0.00
29/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	1651	1	1651	1	0.00
29/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	2313	4	2313	4	0.00
29/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	2011	3	2011	3	0.00
29/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	2158	3	2158	3	0.00
29/11/2010	R207 On 04-August-11			Bond Future	8.68	88.7889	8.6800	88.7889	0.00
29/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	1451	1	1451	1	0.00
29/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	1556	1	1556	1	0.00
29/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	1352	1	1352	1	0.00
29/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	4077	7	4077	7	0.00
29/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	3705	6	3705	6	0.00
29/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	3887	6	3887	6	0.00
29/11/2010	R208 On 03-February-11			Bond Future	8.50	89.9829	8.4970	89.9829	5,598.00
29/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	2333	2	2333	2	0.00
29/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	2540	2	2540	2	0.00
29/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	2135	2	2135	2	0.00
29/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	890	1	890	1	0.00
29/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	690	1	690	1	0.00
29/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	785	1	785	1	0.00
29/11/2010	R208 On 05-May-11			Bond Future	8.59	86.6071	8.5900	86.6071	0.00
29/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	1799	1	1799	1	0.00
29/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	1661	1	1661	1	0.00
29/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	1944	1	1944	1	0.00
29/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	2187	3	2187	3	0.00
29/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	2514	4	2514	4	0.00
29/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	2346	4	2346	4	0.00
29/11/2010	R208 On 04-August-11			Bond Future	8.69	86.6065	8.6920	86.6065	0.00
29/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	1575	1	1575	1	0.00
29/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	1685	1	1685	1	0.00
29/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	1469	1	1469	1	0.00
29/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	4440	7	4440	7	0.00
29/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	4042	6	4042	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
29/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	4238	7	4238	7	0.00
29/11/2010	R209 On 03-February-11			Bond Future	8.61	77.8809	8.6050	77.8809	23,690.00
29/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	3935	4	3935	4	0.00
29/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	3652	3	3652	3	0.00
29/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	4221	4	4221	4	0.00
29/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	700	1	700	1	0.00
29/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	899	1	899	1	0.00
29/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	797	1	797	1	0.00
29/11/2010	R209 On 05-May-11			Bond Future	8.67	74.7515	8.6680	74.7515	0.00
29/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	2261	2	2261	2	0.00
29/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	2442	2	2442	2	0.00
29/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	2088	2	2088	2	0.00
29/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	3892	5	3892	5	0.00
29/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	3410	4	3410	4	0.00
29/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	3645	5	3645	5	0.00
29/11/2010	R209 On 04-August-11			Bond Future	8.73	74.7497	8.7340	74.7497	0.00
29/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	2892	2	2892	2	0.00
29/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	3069	2	3069	2	0.00
29/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	2721	2	2721	2	0.00
29/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	10506	8	10506	8	0.00
29/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	728	1	728	1	0.00
29/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	5054	7	5054	7	0.00
29/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	4567	6	4567	6	0.00
29/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	4806	6	4806	6	0.00
29/11/2010	R211 On 03-February-11			Bond Future	1.72	103.4706	1.7240	103.4706	589.00
29/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	4390	3	4390	3	0.00
29/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	4666	4	4666	4	0.00
29/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	4114	3	4114	3	0.00
29/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
29/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
29/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
29/11/2010	R212 On 03-February-11			Bond Future	2.41	102.2059	2.4080	102.2059	1,868.00
29/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	5606	4	5606	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
29/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	6063	5	6063	5	0.00
29/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	5146	4	5146	4	0.00
29/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
29/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
29/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
29/11/2010	R213 On 03-February-11			Bond Future	8.64	87.2559	8.6420	87.2559	0.00
29/11/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
29/11/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
29/11/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
29/11/2010	R213 On 03-February-11	7.95	Put	Bond Future	6071	6	6071	6	0.00
29/11/2010	R213 On 03-February-11	8.05	Put	Bond Future	5154	5	5154	5	0.00
29/11/2010	R213 On 03-February-11	8.00	Put	Bond Future	5611	6	5611	6	0.00
29/11/2010	R213 On 05-May-11			Bond Future	8.71	83.7570	8.7100	83.7570	0.00
29/11/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
29/11/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
29/11/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
29/11/2010	R213 On 05-May-11	8.05	Put	Bond Future	5695	7	5695	7	0.00
29/11/2010	R213 On 05-May-11	7.95	Put	Bond Future	6608	8	6608	8	0.00
29/11/2010	R213 On 05-May-11	8.00	Put	Bond Future	6150	8	6150	8	0.00
29/11/2010	R213 On 04-August-11			Bond Future	8.78	83.7564	8.7830	83.7564	0.00
29/11/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
29/11/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
29/11/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
29/11/2010	R213 On 04-August-11	7.95	Put	Bond Future	7173	10	7173	10	0.00
29/11/2010	R213 On 04-August-11	8.05	Put	Bond Future	6265	9	6265	9	0.00
29/11/2010	R213 On 04-August-11	8.00	Put	Bond Future	6717	10	6717	10	0.00
29/11/2010	TRT1 On 03-February-11			Index Future	336.46	337.9720	336.4560	337.9720	100.00
29/11/2010	TRT1 On 05-May-11			Index Future	341.02	342.5590	341.0230	342.5590	0.00
30/11/2010	AL7T On 03-February-11			Index Future	369.88	367.6840	369.8760	367.6840	30.00
30/11/2010	ALBI On 03-February-11			Index Future	341.53	339.7400	341.5270	339.7400	1,132.00
30/11/2010	ALBI On 05-May-11			Index Future	346.52	344.7010	346.5150	344.7010	2.00
30/11/2010	CRD1 On 03-February-11			Index Future	152.17	151.7100	152.1710	151.7100	2.00
30/11/2010	CRD1 On 05-May-11			Index Future	154.24	153.7690	154.2370	153.7690	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	GOVI On 03-February-11			GOVI	342.41	340.6940	342.4090	340.6940	209.00
30/11/2010	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
30/11/2010	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
30/11/2010	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
30/11/2010	GOVI On 03-February-11	342.99	Put	GOVI	5810	2	5810	2	0.00
30/11/2010	GOVI On 03-February-11	343.01	Put	GOVI	6010	2	6010	2	0.00
30/11/2010	GOVI On 03-February-11	343.00	Put	GOVI	5910	2	5910	2	0.00
30/11/2010	GOVI On 05-May-11			GOVI	347.41	345.6690	347.4100	345.6690	0.00
30/11/2010	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
30/11/2010	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
30/11/2010	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
30/11/2010	GOVI On 05-May-11	349.01	Put	GOVI	16000	3	16000	3	0.00
30/11/2010	GOVI On 05-May-11	348.99	Put	GOVI	15800	3	15800	3	0.00
30/11/2010	GOVI On 05-May-11	349.00	Put	GOVI	15900	3	15900	3	0.00
30/11/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/11/2010	IGOV On 03-February-11			Index Future	148.76	149.4430	148.7560	149.4430	0.00
30/11/2010	IGOV On 05-May-11			Index Future	150.93	151.6250	150.9280	151.6250	0.00
30/11/2010	IGOV On 04-August-11			Index Future	153.11	153.8110	153.1050	153.8110	0.00
30/11/2010	ILBI On 03-February-11			Index Future	402.83	404.7150	402.8280	404.7150	370.00
30/11/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
30/11/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/11/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/11/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/11/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/11/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/11/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.54	94.4300	5.5400	94.4300	7,600.00
30/11/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.53	94.4300	5.5250	94.4300	5,000.00
30/11/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.54	94.4400	5.5360	94.4400	2,500.00
30/11/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.55	94.4500	5.5510	94.4500	5,500.00
30/11/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.55	94.4500	5.5510	94.4500	0.00
30/11/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.56	94.4500	5.5580	94.4500	0.00
30/11/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4400	5.5780	94.4400	4,500.00
30/11/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.79	94.2400	5.7860	94.2400	13,900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.01	93.9900	6.0100	93.9900	5,200.00
30/11/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.27	93.7500	6.2730	93.7500	0.00
30/11/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.55	93.4300	6.5460	93.4300	100.00
30/11/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.79	93.1600	6.7880	93.1600	40,100.00
30/11/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/11/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/11/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
30/11/2010	OTH1 On 03-February-11			Index Future	336.40	334.2230	336.4040	334.2230	3.00
30/11/2010	OTH1 On 05-May-11			Index Future	341.32	339.1040	341.3170	339.1040	0.00
30/11/2010	R157 On 03-February-11			Bond Future	7.54	127.9246	7.5440	127.9246	7,186.00
30/11/2010	R157 On 03-February-11	7.90	Call	Bond Future	1893	2	1893	2	0.00
30/11/2010	R157 On 03-February-11	7.95	Call	Bond Future	2057	2	2057	2	0.00
30/11/2010	R157 On 03-February-11	7.85	Call	Bond Future	1735	2	1735	2	0.00
30/11/2010	R157 On 03-February-11	7.85	Put	Bond Future	411	0	411	0	0.00
30/11/2010	R157 On 03-February-11	7.95	Put	Bond Future	304	0	304	0	0.00
30/11/2010	R157 On 03-February-11	7.90	Put	Bond Future	354	0	354	0	0.00
30/11/2010	R157 On 05-May-11			Bond Future	7.66	122.9826	7.6640	122.9826	705.00
30/11/2010	R157 On 05-May-11	7.75	Call	Bond Future	1628	1	1628	1	0.00
30/11/2010	R157 On 05-May-11	7.80	Call	Bond Future	1744	1	1744	1	0.00
30/11/2010	R157 On 05-May-11	7.70	Call	Bond Future	1517	1	1517	1	0.00
30/11/2010	R157 On 05-May-11	7.65	Call	Bond Future	1409	1	1409	1	0.00
30/11/2010	R157 On 05-May-11	7.65	Put	Bond Future	1467	1	1467	1	0.00
30/11/2010	R157 On 05-May-11	7.70	Put	Bond Future	1369	1	1369	1	0.00
30/11/2010	R157 On 05-May-11	7.80	Put	Bond Future	1186	1	1186	1	0.00
30/11/2010	R157 On 05-May-11	7.75	Put	Bond Future	1275	1	1275	1	0.00
30/11/2010	R157 On 04-August-11			Bond Future	7.80	124.7729	7.8040	124.7729	0.00
30/11/2010	R157 On 04-August-11	7.50	Call	Bond Future	1168	1	1168	1	0.00
30/11/2010	R157 On 04-August-11	7.45	Call	Bond Future	1089	1	1089	1	0.00
30/11/2010	R157 On 04-August-11	7.55	Call	Bond Future	1251	1	1251	1	0.00
30/11/2010	R157 On 04-August-11	7.55	Put	Bond Future	2239	2	2239	2	0.00
30/11/2010	R157 On 04-August-11	7.45	Put	Bond Future	2468	3	2468	3	0.00
30/11/2010	R157 On 04-August-11	7.50	Put	Bond Future	2351	2	2351	2	0.00
30/11/2010	R186 On 03-February-11			Bond Future	8.49	117.9353	8.4850	117.9353	23,685.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	R186 On 03-February-11	9.00	Call	Bond Future	5519	5	5519	5	0.00
30/11/2010	R186 On 03-February-11	9.05	Call	Bond Future	5888	5	5888	5	0.00
30/11/2010	R186 On 03-February-11	8.95	Call	Bond Future	5156	4	5156	4	0.00
30/11/2010	R186 On 03-February-11	7.75	Call	Bond Future	239	0	239	0	3,000.00
30/11/2010	R186 On 03-February-11	8.95	Put	Bond Future	762	1	762	1	0.00
30/11/2010	R186 On 03-February-11	7.75	Put	Bond Future	7711	8	7711	8	0.00
30/11/2010	R186 On 03-February-11	9.05	Put	Bond Future	581	1	581	1	0.00
30/11/2010	R186 On 03-February-11	9.00	Put	Bond Future	667	1	667	1	0.00
30/11/2010	R186 On 05-May-11			Bond Future	8.56	119.6588	8.5640	119.6588	0.00
30/11/2010	R186 On 05-May-11	8.75	Call	Bond Future	4610	4	4610	4	0.00
30/11/2010	R186 On 05-May-11	8.80	Call	Bond Future	4887	4	4887	4	0.00
30/11/2010	R186 On 05-May-11	8.70	Call	Bond Future	4339	4	4339	4	0.00
30/11/2010	R186 On 05-May-11	8.00	Call	Bond Future	1458	1	1458	1	5,500.00
30/11/2010	R186 On 05-May-11	8.70	Put	Bond Future	3052	3	3052	3	0.00
30/11/2010	R186 On 05-May-11	8.00	Put	Bond Future	7025	7	7025	7	0.00
30/11/2010	R186 On 05-May-11	8.80	Put	Bond Future	2667	3	2667	3	0.00
30/11/2010	R186 On 05-May-11	8.75	Put	Bond Future	2855	3	2855	3	0.00
30/11/2010	R186 On 04-August-11			Bond Future	8.65	116.1113	8.6490	116.1113	0.00
30/11/2010	R186 On 04-August-11	8.25	Call	Bond Future	2945	2	2945	2	0.00
30/11/2010	R186 On 04-August-11	8.30	Call	Bond Future	3137	3	3137	3	0.00
30/11/2010	R186 On 04-August-11	8.20	Call	Bond Future	2759	2	2759	2	0.00
30/11/2010	R186 On 04-August-11	8.20	Put	Bond Future	7075	7	7075	7	0.00
30/11/2010	R186 On 04-August-11	8.30	Put	Bond Future	6472	7	6472	7	0.00
30/11/2010	R186 On 04-August-11	8.25	Put	Bond Future	6769	7	6769	7	0.00
30/11/2010	R201 On 03-February-11			Bond Future	7.27	105.7931	7.2720	105.7931	489.00
30/11/2010	R201 On 03-February-11	8.00	Call	Bond Future	2517	2	2517	2	0.00
30/11/2010	R201 On 03-February-11	7.95	Call	Bond Future	2364	2	2364	2	0.00
30/11/2010	R201 On 03-February-11	8.05	Call	Bond Future	2670	2	2670	2	0.00
30/11/2010	R201 On 03-February-11	8.05	Put	Bond Future	51	0	51	0	0.00
30/11/2010	R201 On 03-February-11	7.95	Put	Bond Future	77	0	77	0	0.00
30/11/2010	R201 On 03-February-11	8.00	Put	Bond Future	64	0	64	0	0.00
30/11/2010	R201 On 05-May-11			Bond Future	7.38	107.3388	7.3840	107.3388	0.00
30/11/2010	R201 On 05-May-11	7.75	Call	Bond Future	1746	1	1746	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
30/11/2010	R201 On 05-May-11	7.70	Call	Bond Future	1640	1	1640	1	0.00
30/11/2010	R201 On 05-May-11	7.80	Call	Bond Future	1856	2	1856	2	0.00
30/11/2010	R201 On 05-May-11	7.80	Put	Bond Future	533	1	533	1	0.00
30/11/2010	R201 On 05-May-11	7.70	Put	Bond Future	633	1	633	1	0.00
30/11/2010	R201 On 05-May-11	7.75	Put	Bond Future	581	1	581	1	0.00
30/11/2010	R201 On 04-August-11			Bond Future	7.52	104.4919	7.5200	104.4919	0.00
30/11/2010	R201 On 04-August-11	7.25	Call	Bond Future	886	1	886	1	0.00
30/11/2010	R201 On 04-August-11	7.20	Call	Bond Future	824	1	824	1	0.00
30/11/2010	R201 On 04-August-11	7.30	Call	Bond Future	951	1	951	1	0.00
30/11/2010	R201 On 04-August-11	7.30	Put	Bond Future	1611	2	1611	2	0.00
30/11/2010	R201 On 04-August-11	7.20	Put	Bond Future	1786	2	1786	2	0.00
30/11/2010	R201 On 04-August-11	7.25	Put	Bond Future	1697	2	1697	2	0.00
30/11/2010	R202 On 03-February-11			Bond Future	0.39	168.8180	0.3880	168.8180	3,240.00
30/11/2010	R202 On 03-February-11	3.05	Call	Bond Future	60288	62	60288	62	0.00
30/11/2010	R202 On 03-February-11	3.10	Call	Bond Future	61135	63	61135	63	0.00
30/11/2010	R202 On 03-February-11	3.00	Call	Bond Future	59432	61	59432	61	0.00
30/11/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
30/11/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
30/11/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
30/11/2010	R202 On 05-May-11			Bond Future	0.31	171.2731	0.3100	171.2731	6,500.00
30/11/2010	R202 On 05-May-11	2.05	Call	Bond Future	43216	45	43216	45	0.00
30/11/2010	R202 On 05-May-11	2.00	Call	Bond Future	42178	44	42178	44	0.00
30/11/2010	R202 On 05-May-11	2.10	Call	Bond Future	44244	46	44244	46	0.00
30/11/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
30/11/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
30/11/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
30/11/2010	R203 On 03-February-11			Bond Future	8.20	103.1291	8.2030	103.1291	1,407.00
30/11/2010	R203 On 03-February-11	8.50	Call	Bond Future	2032	2	2032	2	0.00
30/11/2010	R203 On 03-February-11	8.55	Call	Bond Future	2210	2	2210	2	0.00
30/11/2010	R203 On 03-February-11	8.00	Call	Bond Future	680	1	680	1	1,000.00
30/11/2010	R203 On 03-February-11	8.45	Call	Bond Future	1862	2	1862	2	0.00
30/11/2010	R203 On 03-February-11	8.45	Put	Bond Future	630	1	630	1	0.00
30/11/2010	R203 On 03-February-11	8.00	Put	Bond Future	1707	2	1707	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
30/11/2010	R203 On 03-February-11	8.55	Put	Bond Future	485	1	485	1	0.00
30/11/2010	R203 On 03-February-11	8.50	Put	Bond Future	553	1	553	1	0.00
30/11/2010	R203 On 05-May-11			Bond Future	8.32	100.4724	8.3190	100.4724	0.00
30/11/2010	R203 On 05-May-11	8.25	Call	Bond Future	1653	1	1653	1	0.00
30/11/2010	R203 On 05-May-11	8.30	Call	Bond Future	1774	1	1774	1	0.00
30/11/2010	R203 On 05-May-11	8.20	Call	Bond Future	1537	1	1537	1	0.00
30/11/2010	R203 On 05-May-11	8.20	Put	Bond Future	2116	2	2116	2	0.00
30/11/2010	R203 On 05-May-11	8.30	Put	Bond Future	1866	2	1866	2	0.00
30/11/2010	R203 On 05-May-11	8.25	Put	Bond Future	1988	2	1988	2	0.00
30/11/2010	R203 On 04-August-11			Bond Future	8.45	101.9385	8.4490	101.9385	0.00
30/11/2010	R203 On 04-August-11	8.00	Call	Bond Future	1312	1	1312	1	0.00
30/11/2010	R203 On 04-August-11	8.05	Call	Bond Future	1403	1	1403	1	0.00
30/11/2010	R203 On 04-August-11	7.95	Call	Bond Future	1225	1	1225	1	0.00
30/11/2010	R203 On 04-August-11	7.95	Put	Bond Future	3587	4	3587	4	0.00
30/11/2010	R203 On 04-August-11	8.05	Put	Bond Future	3286	3	3286	3	0.00
30/11/2010	R203 On 04-August-11	8.00	Put	Bond Future	3434	4	3434	4	0.00
30/11/2010	R204 On 03-February-11			Bond Future	8.32	98.5740	8.3240	98.5740	1,926.00
30/11/2010	R204 On 03-February-11	8.50	Call	Bond Future	1839	1	1839	1	0.00
30/11/2010	R204 On 03-February-11	8.55	Call	Bond Future	2018	2	2018	2	0.00
30/11/2010	R204 On 03-February-11	8.45	Call	Bond Future	1669	1	1669	1	0.00
30/11/2010	R204 On 03-February-11	8.45	Put	Bond Future	964	1	964	1	0.00
30/11/2010	R204 On 03-February-11	8.55	Put	Bond Future	757	1	757	1	0.00
30/11/2010	R204 On 03-February-11	8.50	Put	Bond Future	856	1	856	1	0.00
30/11/2010	R204 On 05-May-11			Bond Future	8.43	100.0132	8.4320	100.0132	0.00
30/11/2010	R204 On 05-May-11	8.50	Call	Bond Future	2287	2	2287	2	0.00
30/11/2010	R204 On 05-May-11	8.45	Call	Bond Future	2142	2	2142	2	0.00
30/11/2010	R204 On 05-May-11	8.55	Call	Bond Future	2436	2	2436	2	0.00
30/11/2010	R204 On 05-May-11	8.55	Put	Bond Future	1795	2	1795	2	0.00
30/11/2010	R204 On 05-May-11	8.45	Put	Bond Future	2044	2	2044	2	0.00
30/11/2010	R204 On 05-May-11	8.50	Put	Bond Future	1917	2	1917	2	0.00
30/11/2010	R204 On 04-August-11			Bond Future	8.55	97.4430	8.5530	97.4430	0.00
30/11/2010	R204 On 04-August-11	8.00	Call	Bond Future	1344	1	1344	1	0.00
30/11/2010	R204 On 04-August-11	7.95	Call	Bond Future	1252	1	1252	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
30/11/2010	R204 On 04-August-11	8.05	Call	Bond Future	1439	1	1439	1	0.00
30/11/2010	R204 On 04-August-11	8.05	Put	Bond Future	4142	4	4142	4	0.00
30/11/2010	R204 On 04-August-11	7.95	Put	Bond Future	4504	5	4504	5	0.00
30/11/2010	R204 On 04-August-11	8.00	Put	Bond Future	4321	5	4321	5	0.00
30/11/2010	R206 On 03-February-11			Bond Future	6.91	101.7796	6.9140	101.7796	0.00
30/11/2010	R206 On 03-February-11	8.00	Call	Bond Future	2828	3	2828	3	0.00
30/11/2010	R206 On 03-February-11	7.95	Call	Bond Future	2703	2	2703	2	0.00
30/11/2010	R206 On 03-February-11	8.05	Call	Bond Future	2953	3	2953	3	0.00
30/11/2010	R206 On 03-February-11	8.05	Put	Bond Future	7	0	7	0	0.00
30/11/2010	R206 On 03-February-11	7.95	Put	Bond Future	12	0	12	0	0.00
30/11/2010	R206 On 03-February-11	8.00	Put	Bond Future	10	0	10	0	0.00
30/11/2010	R206 On 05-May-11			Bond Future	7.02	103.2661	7.0240	103.2661	0.00
30/11/2010	R206 On 05-May-11	7.50	Call	Bond Future	1517	1	1517	1	0.00
30/11/2010	R206 On 05-May-11	7.55	Call	Bond Future	1604	1	1604	1	0.00
30/11/2010	R206 On 05-May-11	7.45	Call	Bond Future	1432	1	1432	1	0.00
30/11/2010	R206 On 05-May-11	7.45	Put	Bond Future	405	0	405	0	0.00
30/11/2010	R206 On 05-May-11	7.55	Put	Bond Future	338	0	338	0	0.00
30/11/2010	R206 On 05-May-11	7.50	Put	Bond Future	370	0	370	0	0.00
30/11/2010	R206 On 04-August-11			Bond Future	7.17	101.0037	7.1660	101.0037	0.00
30/11/2010	R206 On 04-August-11	7.00	Call	Bond Future	744	1	744	1	0.00
30/11/2010	R206 On 04-August-11	7.05	Call	Bond Future	794	1	794	1	0.00
30/11/2010	R206 On 04-August-11	6.95	Call	Bond Future	694	1	694	1	0.00
30/11/2010	R206 On 04-August-11	6.95	Put	Bond Future	1172	1	1172	1	0.00
30/11/2010	R206 On 04-August-11	7.05	Put	Bond Future	1050	1	1050	1	0.00
30/11/2010	R206 On 04-August-11	7.00	Put	Bond Future	1111	1	1111	1	0.00
30/11/2010	R207 On 03-February-11			Bond Future	8.38	92.9859	8.3780	92.9859	1,400.00
30/11/2010	R207 On 03-February-11	8.75	Call	Bond Future	2732	2	2732	2	0.00
30/11/2010	R207 On 03-February-11	8.80	Call	Bond Future	2948	3	2948	3	0.00
30/11/2010	R207 On 03-February-11	8.70	Call	Bond Future	2522	2	2522	2	0.00
30/11/2010	R207 On 03-February-11	8.70	Put	Bond Future	640	1	640	1	0.00
30/11/2010	R207 On 03-February-11	8.80	Put	Bond Future	491	1	491	1	0.00
30/11/2010	R207 On 03-February-11	8.75	Put	Bond Future	562	1	562	1	0.00
30/11/2010	R207 On 05-May-11			Bond Future	8.48	94.3448	8.4790	94.3448	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2010	R207 On 05-May-11	8.50	Call	Bond Future	2285	2	2285	2	0.00
30/11/2010	R207 On 05-May-11	8.45	Call	Bond Future	2138	2	2138	2	0.00
30/11/2010	R207 On 05-May-11	8.55	Call	Bond Future	2439	2	2439	2	0.00
30/11/2010	R207 On 05-May-11	8.55	Put	Bond Future	2030	2	2030	2	0.00
30/11/2010	R207 On 05-May-11	8.45	Put	Bond Future	2306	2	2306	2	0.00
30/11/2010	R207 On 05-May-11	8.50	Put	Bond Future	2164	2	2164	2	0.00
30/11/2010	R207 On 04-August-11			Bond Future	8.59	92.0776	8.5890	92.0776	0.00
30/11/2010	R207 On 04-August-11	8.25	Call	Bond Future	1887	1	1887	1	0.00
30/11/2010	R207 On 04-August-11	8.20	Call	Bond Future	1772	1	1772	1	0.00
30/11/2010	R207 On 04-August-11	8.30	Call	Bond Future	2006	2	2006	2	0.00
30/11/2010	R207 On 04-August-11	8.30	Put	Bond Future	3646	4	3646	4	0.00
30/11/2010	R207 On 04-August-11	8.20	Put	Bond Future	3988	4	3988	4	0.00
30/11/2010	R207 On 04-August-11	8.25	Put	Bond Future	3815	4	3815	4	0.00
30/11/2010	R208 On 03-February-11			Bond Future	8.39	90.6972	8.3930	90.6972	5,598.00
30/11/2010	R208 On 03-February-11	8.75	Call	Bond Future	2820	2	2820	2	0.00
30/11/2010	R208 On 03-February-11	8.70	Call	Bond Future	2602	2	2602	2	0.00
30/11/2010	R208 On 03-February-11	8.80	Call	Bond Future	3045	3	3045	3	0.00
30/11/2010	R208 On 03-February-11	8.80	Put	Bond Future	548	1	548	1	0.00
30/11/2010	R208 On 03-February-11	8.70	Put	Bond Future	710	1	710	1	0.00
30/11/2010	R208 On 03-February-11	8.75	Put	Bond Future	625	1	625	1	0.00
30/11/2010	R208 On 05-May-11			Bond Future	8.48	88.6282	8.4830	88.6282	0.00
30/11/2010	R208 On 05-May-11	8.50	Call	Bond Future	2379	2	2379	2	0.00
30/11/2010	R208 On 05-May-11	8.55	Call	Bond Future	2540	2	2540	2	0.00
30/11/2010	R208 On 05-May-11	8.45	Call	Bond Future	2223	2	2223	2	0.00
30/11/2010	R208 On 05-May-11	8.45	Put	Bond Future	2425	3	2425	3	0.00
30/11/2010	R208 On 05-May-11	8.55	Put	Bond Future	2132	2	2132	2	0.00
30/11/2010	R208 On 05-May-11	8.50	Put	Bond Future	2275	2	2275	2	0.00
30/11/2010	R208 On 04-August-11			Bond Future	8.58	89.9163	8.5800	89.9163	0.00
30/11/2010	R208 On 04-August-11	8.25	Call	Bond Future	2009	2	2009	2	0.00
30/11/2010	R208 On 04-August-11	8.30	Call	Bond Future	2138	2	2138	2	0.00
30/11/2010	R208 On 04-August-11	8.20	Call	Bond Future	1886	1	1886	1	0.00
30/11/2010	R208 On 04-August-11	8.20	Put	Bond Future	4192	4	4192	4	0.00
30/11/2010	R208 On 04-August-11	8.30	Put	Bond Future	3830	4	3830	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
30/11/2010	R208 On 04-August-11	8.25	Put	Bond Future	4007	4	4007	4	0.00
30/11/2010	R209 On 03-February-11			Bond Future	8.52	78.1596	8.5180	78.1596	23,690.00
30/11/2010	R209 On 03-February-11	9.00	Call	Bond Future	4530	4	4530	4	0.00
30/11/2010	R209 On 03-February-11	9.05	Call	Bond Future	4829	4	4829	4	0.00
30/11/2010	R209 On 03-February-11	8.95	Call	Bond Future	4234	4	4234	4	0.00
30/11/2010	R209 On 03-February-11	8.95	Put	Bond Future	761	1	761	1	0.00
30/11/2010	R209 On 03-February-11	9.05	Put	Bond Future	588	1	588	1	0.00
30/11/2010	R209 On 03-February-11	9.00	Put	Bond Future	671	1	671	1	0.00
30/11/2010	R209 On 05-May-11			Bond Future	8.58	76.1511	8.5780	76.1511	0.00
30/11/2010	R209 On 05-May-11	8.50	Call	Bond Future	2897	2	2897	2	0.00
30/11/2010	R209 On 05-May-11	8.55	Call	Bond Future	3099	2	3099	2	0.00
30/11/2010	R209 On 05-May-11	8.45	Call	Bond Future	2702	2	2702	2	0.00
30/11/2010	R209 On 05-May-11	8.45	Put	Bond Future	3769	4	3769	4	0.00
30/11/2010	R209 On 05-May-11	8.55	Put	Bond Future	3330	3	3330	3	0.00
30/11/2010	R209 On 05-May-11	8.50	Put	Bond Future	3545	4	3545	4	0.00
30/11/2010	R209 On 04-August-11			Bond Future	8.64	77.2608	8.6420	77.2608	0.00
30/11/2010	R209 On 04-August-11	8.50	Call	Bond Future	3487	3	3487	3	0.00
30/11/2010	R209 On 04-August-11	8.55	Call	Bond Future	3684	3	3684	3	0.00
30/11/2010	R209 On 04-August-11	8.45	Call	Bond Future	3295	3	3295	3	0.00
30/11/2010	R209 On 04-August-11	10.10	Call	Bond Future	11379	11	11379	11	0.00
30/11/2010	R209 On 04-August-11	10.10	Put	Bond Future	858	1	858	1	0.00
30/11/2010	R209 On 04-August-11	8.45	Put	Bond Future	4884	5	4884	5	0.00
30/11/2010	R209 On 04-August-11	8.55	Put	Bond Future	4439	5	4439	5	0.00
30/11/2010	R209 On 04-August-11	8.50	Put	Bond Future	4657	5	4657	5	0.00
30/11/2010	R211 On 03-February-11			Bond Future	1.77	104.4449	1.7670	104.4449	589.00
30/11/2010	R211 On 03-February-11	2.50	Call	Bond Future	4141	4	4141	4	0.00
30/11/2010	R211 On 03-February-11	2.55	Call	Bond Future	4417	5	4417	5	0.00
30/11/2010	R211 On 03-February-11	2.45	Call	Bond Future	3865	4	3865	4	0.00
30/11/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
30/11/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
30/11/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
30/11/2010	R212 On 03-February-11			Bond Future	2.45	103.3424	2.4540	103.3424	1,868.00
30/11/2010	R212 On 03-February-11	3.00	Call	Bond Future	5157	6	5157	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
30/11/2010	R212 On 03-February-11	3.05	Call	Bond Future	5614	6	5614	6	0.00
30/11/2010	R212 On 03-February-11	2.95	Call	Bond Future	4697	5	4697	5	0.00
30/11/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
30/11/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
30/11/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
30/11/2010	R213 On 03-February-11			Bond Future	8.54	87.5880	8.5440	87.5880	0.00
30/11/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
30/11/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
30/11/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
30/11/2010	R213 On 03-February-11	8.05	Put	Bond Future	4332	5	4332	5	0.00
30/11/2010	R213 On 03-February-11	7.95	Put	Bond Future	5249	6	5249	6	0.00
30/11/2010	R213 On 03-February-11	8.00	Put	Bond Future	4789	6	4789	6	0.00
30/11/2010	R213 On 05-May-11			Bond Future	8.61	85.3276	8.6090	85.3276	0.00
30/11/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
30/11/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
30/11/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
30/11/2010	R213 On 05-May-11	7.95	Put	Bond Future	5772	7	5772	7	0.00
30/11/2010	R213 On 05-May-11	8.05	Put	Bond Future	4859	6	4859	6	0.00
30/11/2010	R213 On 05-May-11	8.00	Put	Bond Future	5314	6	5314	6	0.00
30/11/2010	R213 On 04-August-11			Bond Future	8.68	86.5718	8.6790	86.5718	0.00
30/11/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
30/11/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
30/11/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
30/11/2010	R213 On 04-August-11	8.05	Put	Bond Future	5417	6	5417	6	0.00
30/11/2010	R213 On 04-August-11	7.95	Put	Bond Future	6325	7	6325	7	0.00
30/11/2010	R213 On 04-August-11	8.00	Put	Bond Future	5869	7	5869	7	0.00
30/11/2010	TRT1 On 03-February-11			Index Future	338.20	336.4560	338.2040	336.4560	100.00
30/11/2010	TRT1 On 05-May-11			Index Future	342.80	341.0230	342.7950	341.0230	0.00