



Derivatives Monthly Statistics Report

For December 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	AL7T On 03-February-11			Index Future	372.44	369.8760	372.4350	369.8760	30.00
01/12/2010	ALBI On 03-February-11			Index Future	343.53	341.5270	343.5270	341.5270	1,132.00
01/12/2010	ALBI On 05-May-11			Index Future	348.55	346.5150	348.5450	346.5150	2.00
01/12/2010	CRD1 On 03-February-11			Index Future	152.66	152.1710	152.6640	152.1710	2.00
01/12/2010	CRD1 On 05-May-11			Index Future	154.74	154.2370	154.7380	154.2370	0.00
01/12/2010	GOVI On 03-February-11			GOVI	344.38	342.4090	344.3770	342.4090	209.00
01/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	13770	0	13770	0	0.00
01/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	13670	0	13670	0	0.00
01/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	13870	0	13870	0	0.00
01/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	1	0	1	0.00
01/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	1	0	1	0.00
01/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	1	0	1	0.00
01/12/2010	GOVI On 05-May-11			GOVI	349.41	347.4100	349.4080	347.4100	0.00
01/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	4080	0	4080	0	0.00
01/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	4180	0	4180	0	0.00
01/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	3980	0	3980	0	0.00
01/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	2	0	2	0.00
01/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	2	0	2	0.00
01/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	2	0	2	0.00
01/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2010	IGOV On 03-February-11			Index Future	148.58	148.7560	148.5810	148.7560	0.00
01/12/2010	IGOV On 05-May-11			Index Future	150.75	150.9280	150.7520	150.9280	0.00
01/12/2010	IGOV On 04-August-11			Index Future	152.93	153.1050	152.9260	153.1050	0.00

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01/12/2010	ILBI On 03-February-11			Index Future	402.43	402.8280	402.4270	402.8280	370.00
01/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.55	94.4600	5.5520	94.4600	7,600.00
01/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.53	94.4750	5.5290	94.4750	5,000.00
01/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.52	94.4640	5.5200	94.4640	2,500.00
01/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.52	94.4490	5.5210	94.4490	5,500.00
01/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.52	94.4490	5.5210	94.4490	0.00
01/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.53	94.4420	5.5270	94.4420	0.00
01/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.55	94.4220	5.5460	94.4220	4,500.00
01/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.76	94.2140	5.7590	94.2140	13,900.00
01/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.98	93.9900	5.9770	93.9900	5,200.00
01/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.24	93.7270	6.2420	93.7270	0.00
01/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.50	93.4540	6.4950	93.4540	100.00
01/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.72	93.2120	6.7240	93.2120	40,100.00
01/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/12/2010	OTH1 On 03-February-11			Index Future	338.57	336.4040	338.5740	336.4040	3.00
01/12/2010	OTH1 On 05-May-11			Index Future	343.52	341.3170	343.5200	341.3170	0.00
01/12/2010	R157 On 03-February-11			Bond Future	7.42	128.2031	7.4240	128.2031	7,186.00
01/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2299	2	2299	2	0.00
01/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2477	2	2477	2	0.00
01/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	2126	2	2126	2	0.00
01/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	277	0	277	0	0.00
01/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	199	0	199	0	0.00
01/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	236	0	236	0	0.00
01/12/2010	R157 On 05-May-11			Bond Future	7.54	123.2660	7.5360	123.2660	705.00
01/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1926	2	1926	2	0.00

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01/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	2054	2	2054	2	0.00
01/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1684	1	1684	1	0.00
01/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1803	2	1803	2	0.00
01/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1127	1	1127	1	0.00
01/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1213	1	1213	1	0.00
01/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	968	1	968	1	0.00
01/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	1045	1	1045	1	0.00
01/12/2010	R157 On 04-August-11			Bond Future	7.67	125.0626	7.6660	125.0626	0.00
01/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1391	1	1391	1	0.00
01/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1302	1	1302	1	0.00
01/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1483	1	1483	1	0.00
01/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	1935	2	1935	2	0.00
01/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2146	2	2146	2	0.00
01/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2039	2	2039	2	0.00
01/12/2010	R186 On 03-February-11			Bond Future	8.40	118.7859	8.4010	118.7859	23,685.00
01/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	6182	6	6182	6	0.00
01/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6568	6	6568	6	0.00
01/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5802	5	5802	5	0.00
01/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	320	0	320	0	3,000.00
01/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	588	1	588	1	0.00
01/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	6971	8	6971	8	0.00
01/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	440	1	440	1	0.00
01/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	510	1	510	1	0.00
01/12/2010	R186 On 05-May-11			Bond Future	8.48	120.5222	8.4770	120.5222	0.00
01/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	5106	5	5106	5	0.00
01/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5399	5	5399	5	0.00
01/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1695	1	1695	1	5,500.00
01/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4819	4	4819	4	0.00
01/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2698	3	2698	3	0.00
01/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6428	7	6428	7	0.00
01/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2345	3	2345	3	0.00
01/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2517	3	2517	3	0.00
01/12/2010	R186 On 04-August-11			Bond Future	8.56	116.9862	8.5590	116.9862	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3277	3	3277	3	0.00
01/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3483	3	3483	3	0.00
01/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	3077	3	3077	3	0.00
01/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6546	7	6546	7	0.00
01/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	5971	6	5971	6	0.00
01/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6254	7	6254	7	0.00
01/12/2010	R201 On 03-February-11			Bond Future	7.14	106.0661	7.1420	106.0661	489.00
01/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2933	3	2933	3	0.00
01/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2775	2	2775	2	0.00
01/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	3092	3	3092	3	0.00
01/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	28	0	28	0	0.00
01/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	43	0	43	0	0.00
01/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	34	0	34	0	0.00
01/12/2010	R201 On 05-May-11			Bond Future	7.24	107.6173	7.2440	107.6173	0.00
01/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	2060	2	2060	2	0.00
01/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	2179	2	2179	2	0.00
01/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1944	2	1944	2	0.00
01/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	487	1	487	1	0.00
01/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	406	1	406	1	0.00
01/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	444	1	444	1	0.00
01/12/2010	R201 On 04-August-11			Bond Future	7.37	104.7756	7.3680	104.7756	0.00
01/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	1080	1	1080	1	0.00
01/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	1009	1	1009	1	0.00
01/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	1154	1	1154	1	0.00
01/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1359	2	1359	2	0.00
01/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1516	2	1516	2	0.00
01/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1436	2	1436	2	0.00
01/12/2010	R202 On 03-February-11			Bond Future	0.42	167.4249	0.4170	167.4249	3,240.00
01/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59435	60	59435	60	0.00
01/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60282	61	60282	61	0.00
01/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58579	59	58579	59	0.00
01/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00

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01/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R202 On 05-May-11			Bond Future	0.34	169.8759	0.3390	169.8759	6,500.00
01/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42361	43	42361	43	0.00
01/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43389	44	43389	44	0.00
01/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41323	42	41323	42	0.00
01/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R203 On 03-February-11			Bond Future	8.08	103.5502	8.0750	103.5502	1,407.00
01/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2503	2	2503	2	0.00
01/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2698	2	2698	2	0.00
01/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	934	1	934	1	1,000.00
01/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2314	2	2314	2	0.00
01/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	436	1	436	1	0.00
01/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1315	2	1315	2	0.00
01/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	327	0	327	0	0.00
01/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	378	1	378	1	0.00
01/12/2010	R203 On 05-May-11			Bond Future	8.18	100.9027	8.1840	100.9027	0.00
01/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	1982	2	1982	2	0.00
01/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1851	2	1851	2	0.00
01/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2116	2	2116	2	0.00
01/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1551	2	1551	2	0.00
01/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1773	2	1773	2	0.00
01/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1660	2	1660	2	0.00
01/12/2010	R203 On 04-August-11			Bond Future	8.31	102.3711	8.3070	102.3711	0.00
01/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1563	1	1563	1	0.00
01/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1665	1	1665	1	0.00
01/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1465	1	1465	1	0.00
01/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	3162	4	3162	4	0.00
01/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2883	3	2883	3	0.00
01/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	3020	3	3020	3	0.00
01/12/2010	R204 On 03-February-11			Bond Future	8.20	99.2180	8.1970	99.2180	1,926.00
01/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2309	2	2309	2	0.00

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01/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2509	2	2509	2	0.00
01/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	2115	2	2115	2	0.00
01/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	692	1	692	1	0.00
01/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	531	1	531	1	0.00
01/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	608	1	608	1	0.00
01/12/2010	R204 On 05-May-11			Bond Future	8.30	100.6703	8.2990	100.6703	0.00
01/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2692	2	2692	2	0.00
01/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2857	2	2857	2	0.00
01/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2533	2	2533	2	0.00
01/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1706	2	1706	2	0.00
01/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1487	2	1487	2	0.00
01/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1593	2	1593	2	0.00
01/12/2010	R204 On 04-August-11			Bond Future	8.41	98.1004	8.4130	98.1004	0.00
01/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1602	1	1602	1	0.00
01/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1499	1	1499	1	0.00
01/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1710	1	1710	1	0.00
01/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3670	4	3670	4	0.00
01/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	4008	5	4008	5	0.00
01/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3836	4	3836	4	0.00
01/12/2010	R206 On 03-February-11			Bond Future	6.78	102.0222	6.7830	102.0222	0.00
01/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	3169	3	3169	3	0.00
01/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	3043	3	3043	3	0.00
01/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3295	3	3295	3	0.00
01/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	3	0	3	0	0.00
01/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	6	0	6	0	0.00
01/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	4	0	4	0	0.00
01/12/2010	R206 On 05-May-11			Bond Future	6.88	103.5131	6.8800	103.5131	0.00
01/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1775	2	1775	2	0.00
01/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1683	1	1683	1	0.00
01/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1869	2	1869	2	0.00
01/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	253	0	253	0	0.00
01/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	306	0	306	0	0.00
01/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	278	0	278	0	0.00

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01/12/2010	R206 On 04-August-11			Bond Future	7.01	101.2547	7.0050	101.2547	0.00
01/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	910	1	910	1	0.00
01/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	967	1	967	1	0.00
01/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	853	1	853	1	0.00
01/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	975	1	975	1	0.00
01/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	867	1	867	1	0.00
01/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	921	1	921	1	0.00
01/12/2010	R207 On 03-February-11			Bond Future	8.24	93.4758	8.2410	93.4758	1,400.00
01/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3357	3	3357	3	0.00
01/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3593	3	3593	3	0.00
01/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	3127	3	3127	3	0.00
01/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	429	1	429	1	0.00
01/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	320	0	320	0	0.00
01/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	371	1	371	1	0.00
01/12/2010	R207 On 05-May-11			Bond Future	8.34	94.8393	8.3360	94.8393	0.00
01/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2735	2	2735	2	0.00
01/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2905	2	2905	2	0.00
01/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2570	2	2570	2	0.00
01/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1908	2	1908	2	0.00
01/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1667	2	1667	2	0.00
01/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1784	2	1784	2	0.00
01/12/2010	R207 On 04-August-11			Bond Future	8.44	92.5865	8.4410	92.5865	0.00
01/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2239	2	2239	2	0.00
01/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	2110	2	2110	2	0.00
01/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2372	2	2372	2	0.00
01/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3177	4	3177	4	0.00
01/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3491	4	3491	4	0.00
01/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3331	4	3331	4	0.00
01/12/2010	R208 On 03-February-11			Bond Future	8.30	91.3440	8.2980	91.3440	5,598.00
01/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3263	3	3263	3	0.00
01/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	3029	3	3029	3	0.00
01/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3502	3	3502	3	0.00
01/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	409	1	409	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
01/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	541	1	541	1	0.00
01/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	472	1	472	1	0.00
01/12/2010	R208 On 05-May-11			Bond Future	8.38	89.2788	8.3840	89.2788	0.00
01/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2700	2	2700	2	0.00
01/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2532	2	2532	2	0.00
01/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2874	3	2874	3	0.00
01/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1858	2	1858	2	0.00
01/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	2126	2	2126	2	0.00
01/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1989	2	1989	2	0.00
01/12/2010	R208 On 04-August-11			Bond Future	8.48	90.5815	8.4770	90.5815	0.00
01/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2265	2	2265	2	0.00
01/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2404	2	2404	2	0.00
01/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2131	2	2131	2	0.00
01/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3819	4	3819	4	0.00
01/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3478	4	3478	4	0.00
01/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3645	4	3645	4	0.00
01/12/2010	R209 On 03-February-11			Bond Future	8.43	78.8802	8.4300	78.8802	23,690.00
01/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	5114	5	5114	5	0.00
01/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5429	5	5429	5	0.00
01/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4802	4	4802	4	0.00
01/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	588	1	588	1	0.00
01/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	448	1	448	1	0.00
01/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	515	1	515	1	0.00
01/12/2010	R209 On 05-May-11			Bond Future	8.49	76.8874	8.4870	76.8874	0.00
01/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3271	3	3271	3	0.00
01/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3489	3	3489	3	0.00
01/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	3059	3	3059	3	0.00
01/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3370	4	3370	4	0.00
01/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2964	3	2964	3	0.00
01/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	3162	4	3162	4	0.00
01/12/2010	R209 On 04-August-11			Bond Future	8.55	78.0040	8.5480	78.0040	0.00
01/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3860	3	3860	3	0.00
01/12/2010	R209 On 04-August-11	8.55	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
01/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3656	3	3656	3	0.00
01/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	12044	11	12044	11	0.00
01/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	751	1	751	1	0.00
01/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4474	5	4474	5	0.00
01/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	4053	4	4053	4	0.00
01/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4259	5	4259	5	0.00
01/12/2010	R211 On 03-February-11			Bond Future	1.77	104.1960	1.7710	104.1960	589.00
01/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	4118	4	4118	4	0.00
01/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4394	4	4394	4	0.00
01/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3842	4	3842	4	0.00
01/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	1	0	1	0	0.00
01/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R212 On 03-February-11			Bond Future	2.46	102.8939	2.4560	102.8939	1,868.00
01/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	5138	5	5138	5	0.00
01/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5595	6	5595	6	0.00
01/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4678	5	4678	5	0.00
01/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 03-February-11			Bond Future	8.46	88.4098	8.4550	88.4098	0.00
01/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3575	4	3575	4	0.00
01/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4492	5	4492	5	0.00
01/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4032	5	4032	5	0.00
01/12/2010	R213 On 05-May-11			Bond Future	8.52	86.1634	8.5180	86.1634	0.00
01/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5009	6	5009	6	0.00
01/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4096	5	4096	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
01/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4551	5	4551	5	0.00
01/12/2010	R213 On 04-August-11			Bond Future	8.59	87.4200	8.5850	87.4200	0.00
01/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
01/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4639	5	4639	5	0.00
01/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5547	6	5547	6	0.00
01/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5091	6	5091	6	0.00
01/12/2010	TRT1 On 03-February-11			Index Future	340.15	338.2040	340.1490	338.2040	100.00
01/12/2010	TRT1 On 05-May-11			Index Future	344.77	342.7950	344.7680	342.7950	0.00
02/12/2010	AL7T On 03-February-11			Index Future	371.47	372.4350	371.4690	372.4350	30.00
02/12/2010	ALBI On 03-February-11			Index Future	342.64	343.5270	342.6390	343.5270	1,132.00
02/12/2010	ALBI On 05-May-11			Index Future	347.65	348.5450	347.6450	348.5450	2.00
02/12/2010	CRD1 On 03-February-11			Index Future	152.42	152.6640	152.4210	152.6640	2.00
02/12/2010	CRD1 On 05-May-11			Index Future	154.49	154.7380	154.4920	154.7380	0.00
02/12/2010	GOVI On 03-February-11			GOVI	343.51	344.3770	343.5050	344.3770	209.00
02/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	5050	1	5050	1	0.00
02/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	5150	1	5150	1	0.00
02/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	4950	1	4950	1	0.00
02/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
02/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
02/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
02/12/2010	GOVI On 05-May-11			GOVI	348.52	349.4080	348.5240	349.4080	0.00
02/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
02/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
02/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
02/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	4660	0	4660	0	0.00
02/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	4860	0	4860	0	0.00
02/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	4760	0	4760	0	0.00
02/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2010	IGOV On 03-February-11			Index Future	148.57	148.5810	148.5710	148.5810	0.00
02/12/2010	IGOV On 05-May-11			Index Future	150.74	150.7520	150.7420	150.7520	0.00
02/12/2010	IGOV On 04-August-11			Index Future	152.92	152.9260	152.9160	152.9260	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	ILBI On 03-February-11			Index Future	402.40	402.4270	402.4020	402.4270	370.00
02/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.56	94.4480	5.5640	94.4480	7,600.00
02/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.57	94.4710	5.5650	94.4710	5,000.00
02/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.56	94.4800	5.5600	94.4800	2,500.00
02/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.57	94.4790	5.5660	94.4790	5,500.00
02/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.57	94.4790	5.5710	94.4790	2.00
02/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4730	5.5840	94.4730	0.00
02/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.59	94.4540	5.5920	94.4540	4,500.00
02/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.79	94.2410	5.7930	94.2410	13,900.00
02/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.02	94.0230	6.0170	94.0230	5,200.00
02/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.29	93.7580	6.2890	93.7580	0.00
02/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.55	93.5050	6.5490	93.5050	100.00
02/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.81	93.2760	6.8070	93.2760	40,100.00
02/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/12/2010	OTH1 On 03-February-11			Index Future	337.59	338.5740	337.5910	338.5740	3.00
02/12/2010	OTH1 On 05-May-11			Index Future	342.52	343.5200	342.5240	343.5200	0.00
02/12/2010	R157 On 03-February-11			Bond Future	7.48	128.7275	7.4760	128.7275	7,186.00
02/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2111	2	2111	2	0.00
02/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2283	2	2283	2	0.00
02/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	1944	2	1944	2	0.00
02/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	323	0	323	0	0.00
02/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	233	0	233	0	0.00
02/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	275	0	275	0	0.00
02/12/2010	R157 On 05-May-11			Bond Future	7.59	123.7942	7.5910	123.7942	705.00
02/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1788	2	1788	2	0.00

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02/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	1910	2	1910	2	0.00
02/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1555	2	1555	2	0.00
02/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1669	2	1669	2	0.00
02/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1220	1	1220	1	0.00
02/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1312	1	1312	1	0.00
02/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	1051	1	1051	1	0.00
02/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	1134	1	1134	1	0.00
02/12/2010	R157 On 04-August-11			Bond Future	7.73	125.5978	7.7250	125.5978	0.00
02/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1287	1	1287	1	0.00
02/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1375	1	1375	1	0.00
02/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1203	1	1203	1	0.00
02/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2276	2	2276	2	0.00
02/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	2057	2	2057	2	0.00
02/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2164	2	2164	2	0.00
02/12/2010	R186 On 03-February-11			Bond Future	8.44	119.6063	8.4410	119.6063	23,685.00
02/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	5843	6	5843	6	0.00
02/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6223	7	6223	7	0.00
02/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5470	6	5470	6	0.00
02/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	267	0	267	0	3,000.00
02/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	647	1	647	1	0.00
02/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	7310	7	7310	7	0.00
02/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	487	0	487	0	0.00
02/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	562	1	562	1	0.00
02/12/2010	R186 On 05-May-11			Bond Future	8.52	121.3565	8.5180	121.3565	0.00
02/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	4851	5	4851	5	0.00
02/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5137	5	5137	5	0.00
02/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1566	2	1566	2	5,500.00
02/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4571	5	4571	5	0.00
02/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2844	3	2844	3	0.00
02/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6693	6	6693	6	0.00
02/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2477	2	2477	2	0.00
02/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2656	3	2656	3	0.00
02/12/2010	R186 On 04-August-11			Bond Future	8.60	117.8329	8.6020	117.8329	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3101	3	3101	3	0.00
02/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	2908	3	2908	3	0.00
02/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3301	3	3301	3	0.00
02/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	6195	6	6195	6	0.00
02/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6783	7	6783	7	0.00
02/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6484	6	6484	6	0.00
02/12/2010	R201 On 03-February-11			Bond Future	7.19	106.5117	7.1940	106.5117	489.00
02/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2762	3	2762	3	0.00
02/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2606	3	2606	3	0.00
02/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	2920	3	2920	3	0.00
02/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	34	0	34	0	0.00
02/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	52	0	52	0	0.00
02/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	42	0	42	0	0.00
02/12/2010	R201 On 05-May-11			Bond Future	7.30	108.0674	7.3000	108.0674	0.00
02/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	1927	2	1927	2	0.00
02/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1815	2	1815	2	0.00
02/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	2043	2	2043	2	0.00
02/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	492	0	492	0	0.00
02/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	450	0	450	0	0.00
02/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	538	0	538	0	0.00
02/12/2010	R201 On 04-August-11			Bond Future	7.43	105.2313	7.4280	105.2313	0.00
02/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	996	1	996	1	0.00
02/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	1067	1	1067	1	0.00
02/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	929	1	929	1	0.00
02/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1616	2	1616	2	0.00
02/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1452	1	1452	1	0.00
02/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1532	1	1532	1	0.00
02/12/2010	R202 On 03-February-11			Bond Future	0.42	166.5722	0.4170	166.5722	3,240.00
02/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59435	59	59435	59	0.00
02/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60282	60	60282	60	0.00
02/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58579	59	58579	59	0.00
02/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R202 On 03-February-11	3.10	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
02/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R202 On 05-May-11			Bond Future	0.34	169.0206	0.3390	169.0206	6,500.00
02/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42361	42	42361	42	0.00
02/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41323	41	41323	41	0.00
02/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43389	43	43389	43	0.00
02/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R203 On 03-February-11			Bond Future	8.13	104.1962	8.1250	104.1962	1,407.00
02/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2303	3	2303	3	0.00
02/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2492	3	2492	3	0.00
02/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	816	1	816	1	1,000.00
02/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2120	2	2120	2	0.00
02/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	495	0	495	0	0.00
02/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1450	1	1450	1	0.00
02/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	374	0	374	0	0.00
02/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	431	0	431	0	0.00
02/12/2010	R203 On 05-May-11			Bond Future	8.24	101.5597	8.2380	101.5597	0.00
02/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	1837	2	1837	2	0.00
02/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	1966	2	1966	2	0.00
02/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1713	2	1713	2	0.00
02/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1898	2	1898	2	0.00
02/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1665	2	1665	2	0.00
02/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1779	2	1779	2	0.00
02/12/2010	R203 On 04-August-11			Bond Future	8.36	103.0362	8.3630	103.0362	0.00
02/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1454	2	1454	2	0.00
02/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1361	1	1361	1	0.00
02/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1552	2	1552	2	0.00
02/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	3033	3	3033	3	0.00
02/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	3321	3	3321	3	0.00
02/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	3174	3	3174	3	0.00
02/12/2010	R204 On 03-February-11			Bond Future	8.24	99.9355	8.2370	99.9355	1,926.00
02/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2142	2	2142	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
02/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2336	3	2336	3	0.00
02/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	1955	2	1955	2	0.00
02/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	759	1	759	1	0.00
02/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	585	1	585	1	0.00
02/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	668	1	668	1	0.00
02/12/2010	R204 On 05-May-11			Bond Future	8.34	101.3992	8.3410	101.3992	0.00
02/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2551	3	2551	3	0.00
02/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2396	3	2396	3	0.00
02/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2711	3	2711	3	0.00
02/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1572	1	1572	1	0.00
02/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1800	2	1800	2	0.00
02/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1683	2	1683	2	0.00
02/12/2010	R204 On 04-August-11			Bond Future	8.46	98.8434	8.4570	98.8434	0.00
02/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1511	2	1511	2	0.00
02/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1614	2	1614	2	0.00
02/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1412	1	1412	1	0.00
02/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	4155	4	4155	4	0.00
02/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3808	4	3808	4	0.00
02/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3979	4	3979	4	0.00
02/12/2010	R206 On 03-February-11			Bond Future	6.83	102.3688	6.8300	102.3688	0.00
02/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	3046	3	3046	3	0.00
02/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	2920	3	2920	3	0.00
02/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3172	3	3172	3	0.00
02/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	4	0	4	0	0.00
02/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	7	0	7	0	0.00
02/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	6	0	6	0	0.00
02/12/2010	R206 On 05-May-11			Bond Future	6.93	103.8632	6.9320	103.8632	0.00
02/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1676	2	1676	2	0.00
02/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1768	2	1768	2	0.00
02/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1587	2	1587	2	0.00
02/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	337	0	337	0	0.00
02/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	278	0	278	0	0.00
02/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	306	0	306	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2010	R206 On 04-August-11			Bond Future	7.06	101.6105	7.0630	101.6105	0.00
02/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	845	1	845	1	0.00
02/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	791	1	791	1	0.00
02/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	899	1	899	1	0.00
02/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	928	1	928	1	0.00
02/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	1041	1	1041	1	0.00
02/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	984	1	984	1	0.00
02/12/2010	R207 On 03-February-11			Bond Future	8.28	94.2918	8.2810	94.2918	1,400.00
02/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3158	3	3158	3	0.00
02/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3389	4	3389	4	0.00
02/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	2932	3	2932	3	0.00
02/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	473	0	473	0	0.00
02/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	355	0	355	0	0.00
02/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	411	0	411	0	0.00
02/12/2010	R207 On 05-May-11			Bond Future	8.38	95.6691	8.3780	95.6691	0.00
02/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2588	3	2588	3	0.00
02/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2428	3	2428	3	0.00
02/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2753	3	2753	3	0.00
02/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1759	2	1759	2	0.00
02/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	2010	2	2010	2	0.00
02/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1882	2	1882	2	0.00
02/12/2010	R207 On 04-August-11			Bond Future	8.48	93.4218	8.4840	93.4218	0.00
02/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2125	2	2125	2	0.00
02/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2254	2	2254	2	0.00
02/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	2000	2	2000	2	0.00
02/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3625	3	3625	3	0.00
02/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3302	3	3302	3	0.00
02/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3461	3	3461	3	0.00
02/12/2010	R208 On 03-February-11			Bond Future	8.35	91.9402	8.3480	91.9402	5,598.00
02/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3011	3	3011	3	0.00
02/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	2785	3	2785	3	0.00
02/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3244	4	3244	4	0.00
02/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	465	0	465	0	0.00

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02/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	611	1	611	1	0.00
02/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	534	0	534	0	0.00
02/12/2010	R208 On 05-May-11			Bond Future	8.44	89.8863	8.4360	89.8863	0.00
02/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2517	3	2517	3	0.00
02/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2684	3	2684	3	0.00
02/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2355	3	2355	3	0.00
02/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	2269	2	2269	2	0.00
02/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1988	2	1988	2	0.00
02/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	2125	2	2125	2	0.00
02/12/2010	R208 On 04-August-11			Bond Future	8.53	91.1990	8.5310	91.1990	0.00
02/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2119	2	2119	2	0.00
02/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2253	2	2253	2	0.00
02/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	1991	2	1991	2	0.00
02/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	4004	4	4004	4	0.00
02/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3652	3	3652	3	0.00
02/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3824	4	3824	4	0.00
02/12/2010	R209 On 03-February-11			Bond Future	8.48	79.6203	8.4750	79.6203	23,690.00
02/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	4793	5	4793	5	0.00
02/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5102	5	5102	5	0.00
02/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4488	5	4488	5	0.00
02/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	654	1	654	1	0.00
02/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	501	0	501	0	0.00
02/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	574	1	574	1	0.00
02/12/2010	R209 On 05-May-11			Bond Future	8.53	77.6438	8.5340	77.6438	0.00
02/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3058	3	3058	3	0.00
02/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3268	3	3268	3	0.00
02/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	2855	3	2855	3	0.00
02/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3558	3	3558	3	0.00
02/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	3135	3	3135	3	0.00
02/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	3341	3	3341	3	0.00
02/12/2010	R209 On 04-August-11			Bond Future	8.60	78.7756	8.5960	78.7756	0.00
02/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3654	4	3654	4	0.00
02/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	3857	4	3857	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
02/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3456	4	3456	4	0.00
02/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	11694	12	11694	12	0.00
02/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	797	1	797	1	0.00
02/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4669	4	4669	4	0.00
02/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	4236	4	4236	4	0.00
02/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4448	4	4448	4	0.00
02/12/2010	R211 On 03-February-11			Bond Future	1.77	104.1729	1.7700	104.1729	589.00
02/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	4124	4	4124	4	0.00
02/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4399	4	4399	4	0.00
02/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3847	4	3847	4	0.00
02/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R212 On 03-February-11			Bond Future	2.46	102.8744	2.4550	102.8744	1,868.00
02/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	5147	5	5147	5	0.00
02/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5605	6	5605	6	0.00
02/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4688	5	4688	5	0.00
02/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 03-February-11			Bond Future	8.50	89.1668	8.4950	89.1668	0.00
02/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4834	4	4834	4	0.00
02/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3917	4	3917	4	0.00
02/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4374	4	4374	4	0.00
02/12/2010	R213 On 05-May-11			Bond Future	8.56	86.9271	8.5590	86.9271	0.00
02/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4441	4	4441	4	0.00
02/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5354	5	5354	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
02/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4896	5	4896	5	0.00
02/12/2010	R213 On 04-August-11			Bond Future	8.63	88.1979	8.6280	88.1979	0.00
02/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
02/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5905	6	5905	6	0.00
02/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4996	5	4996	5	0.00
02/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5449	5	5449	5	0.00
02/12/2010	TRT1 On 03-February-11			Index Future	339.30	340.1490	339.3000	340.1490	100.00
02/12/2010	TRT1 On 05-May-11			Index Future	343.91	344.7680	343.9090	344.7680	0.00
03/12/2010	AL7T On 03-February-11			Index Future	373.63	371.4690	373.6270	371.4690	30.00
03/12/2010	ALBI On 03-February-11			Index Future	344.38	342.6390	344.3830	342.6390	1,132.00
03/12/2010	ALBI On 05-May-11			Index Future	349.42	347.6450	349.4150	347.6450	2.00
03/12/2010	CRD1 On 03-February-11			Index Future	152.84	152.4210	152.8360	152.4210	2.00
03/12/2010	CRD1 On 05-May-11			Index Future	154.91	154.4920	154.9120	154.4920	0.00
03/12/2010	GOVI On 03-February-11			GOVI	345.21	343.5050	345.2060	343.5050	209.00
03/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	22060	1	22060	1	0.00
03/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	22160	1	22160	1	0.00
03/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	21960	0	21960	0	0.00
03/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
03/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
03/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
03/12/2010	GOVI On 05-May-11			GOVI	350.25	348.5240	350.2500	348.5240	0.00
03/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	12500	0	12500	0	0.00
03/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	12400	0	12400	0	0.00
03/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	12600	0	12600	0	0.00
03/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
03/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
03/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
03/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/12/2010	IGOV On 03-February-11			Index Future	148.58	148.5710	148.5830	148.5710	0.00
03/12/2010	IGOV On 05-May-11			Index Future	150.76	150.7420	150.7550	150.7420	0.00
03/12/2010	IGOV On 04-August-11			Index Future	152.93	152.9160	152.9290	152.9160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	ILBI On 03-February-11			Index Future	402.37	402.4020	402.3720	402.4020	370.00
03/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.54	94.4360	5.5400	94.4360	7,600.00
03/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.52	94.4350	5.5200	94.4350	5,000.00
03/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.51	94.4400	5.5100	94.4400	2,500.00
03/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.50	94.4340	5.5000	94.4340	5,500.00
03/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.49	94.4290	5.4900	94.4290	2.00
03/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.51	94.4160	5.5100	94.4160	0.00
03/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.50	94.4080	5.5000	94.4080	4,500.00
03/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.70	94.2070	5.7000	94.2070	13,900.00
03/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.92	93.9830	5.9200	93.9830	5,200.00
03/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.19	93.7110	6.1900	93.7110	0.00
03/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.49	93.4510	6.4900	93.4510	100.00
03/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.77	93.1930	6.7700	93.1930	40,100.00
03/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/12/2010	OTH1 On 03-February-11			Index Future	339.57	337.5910	339.5690	337.5910	3.00
03/12/2010	OTH1 On 05-May-11			Index Future	344.53	342.5240	344.5320	342.5240	0.00
03/12/2010	R157 On 03-February-11			Bond Future	7.39	128.4999	7.3900	128.4999	7,186.00
03/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2413	2	2413	2	0.00
03/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	2235	2	2235	2	0.00
03/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2595	2	2595	2	0.00
03/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	168	0	168	0	0.00
03/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	237	0	237	0	0.00
03/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	200	0	200	0	0.00
03/12/2010	R157 On 05-May-11			Bond Future	7.50	123.5669	7.4990	123.5669	705.00
03/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	2011	2	2011	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
03/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	2142	2	2142	2	0.00
03/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1884	2	1884	2	0.00
03/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1762	2	1762	2	0.00
03/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1138	1	1138	1	0.00
03/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1055	1	1055	1	0.00
03/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	903	1	903	1	0.00
03/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	976	1	976	1	0.00
03/12/2010	R157 On 04-August-11			Bond Future	7.63	125.3686	7.6260	125.3686	0.00
03/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1454	1	1454	1	0.00
03/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1549	1	1549	1	0.00
03/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1363	1	1363	1	0.00
03/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2051	2	2051	2	0.00
03/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	1846	2	1846	2	0.00
03/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	1946	2	1946	2	0.00
03/12/2010	R186 On 03-February-11			Bond Future	8.37	119.2146	8.3690	119.2146	23,685.00
03/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	6427	6	6427	6	0.00
03/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6820	6	6820	6	0.00
03/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	342	0	342	0	3,000.00
03/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	6039	5	6039	5	0.00
03/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	510	1	510	1	0.00
03/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	6679	7	6679	7	0.00
03/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	378	0	378	0	0.00
03/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	440	1	440	1	0.00
03/12/2010	R186 On 05-May-11			Bond Future	8.44	120.9623	8.4440	120.9623	0.00
03/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	5284	5	5284	5	0.00
03/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5584	5	5584	5	0.00
03/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4991	5	4991	5	0.00
03/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1776	2	1776	2	5,500.00
03/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2551	3	2551	3	0.00
03/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6190	7	6190	7	0.00
03/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2211	2	2211	2	0.00
03/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2376	3	2376	3	0.00
03/12/2010	R186 On 04-August-11			Bond Future	8.53	117.4273	8.5250	117.4273	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3395	3	3395	3	0.00
03/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	3190	3	3190	3	0.00
03/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3606	3	3606	3	0.00
03/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	5772	6	5772	6	0.00
03/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6337	7	6337	7	0.00
03/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6050	6	6050	6	0.00
03/12/2010	R201 On 03-February-11			Bond Future	7.12	106.3332	7.1190	106.3332	489.00
03/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	3006	3	3006	3	0.00
03/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	3166	3	3166	3	0.00
03/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2847	3	2847	3	0.00
03/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	35	0	35	0	0.00
03/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	22	0	22	0	0.00
03/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	28	0	28	0	0.00
03/12/2010	R201 On 05-May-11			Bond Future	7.22	107.8871	7.2190	107.8871	0.00
03/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	2114	2	2114	2	0.00
03/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1996	2	1996	2	0.00
03/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	2234	2	2234	2	0.00
03/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	380	0	380	0	0.00
03/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	458	1	458	1	0.00
03/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	418	0	418	0	0.00
03/12/2010	R201 On 04-August-11			Bond Future	7.34	105.0511	7.3400	105.0511	0.00
03/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	1114	1	1114	1	0.00
03/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	1190	1	1190	1	0.00
03/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	1042	1	1042	1	0.00
03/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1464	2	1464	2	0.00
03/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1310	1	1310	1	0.00
03/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1385	2	1385	2	0.00
03/12/2010	R202 On 03-February-11			Bond Future	0.42	166.5722	0.4170	166.5722	3,240.00
03/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59435	59	59435	59	0.00
03/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60282	60	60282	60	0.00
03/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58579	59	58579	59	0.00
03/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00

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03/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R202 On 05-May-11			Bond Future	0.34	169.0206	0.3400	169.0206	6,500.00
03/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42332	42	42332	42	0.00
03/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41293	41	41293	41	0.00
03/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43360	43	43360	43	0.00
03/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R203 On 03-February-11			Bond Future	8.01	103.9432	8.0100	103.9432	1,407.00
03/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2752	2	2752	2	0.00
03/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2956	2	2956	2	0.00
03/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2554	2	2554	2	0.00
03/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	1073	1	1073	1	1,000.00
03/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	346	0	346	0	0.00
03/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1124	1	1124	1	0.00
03/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	255	0	255	0	0.00
03/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	297	0	297	0	0.00
03/12/2010	R203 On 05-May-11			Bond Future	8.12	101.2963	8.1170	101.2963	0.00
03/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	2151	2	2151	2	0.00
03/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2292	2	2292	2	0.00
03/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	2014	2	2014	2	0.00
03/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1608	2	1608	2	0.00
03/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1399	2	1399	2	0.00
03/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1501	2	1501	2	0.00
03/12/2010	R203 On 04-August-11			Bond Future	8.24	102.7733	8.2350	102.7733	0.00
03/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1696	1	1696	1	0.00
03/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1593	1	1593	1	0.00
03/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1804	2	1804	2	0.00
03/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2683	3	2683	3	0.00
03/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	2950	3	2950	3	0.00
03/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	2814	3	2814	3	0.00
03/12/2010	R204 On 03-February-11			Bond Future	8.14	99.7088	8.1430	99.7088	1,926.00
03/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2514	2	2514	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
03/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	2311	2	2311	2	0.00
03/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2724	2	2724	2	0.00
03/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	439	1	439	1	0.00
03/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	581	1	581	1	0.00
03/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	506	1	506	1	0.00
03/12/2010	R204 On 05-May-11			Bond Future	8.24	101.1683	8.2430	101.1683	0.00
03/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2866	3	2866	3	0.00
03/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2700	2	2700	2	0.00
03/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	3036	3	3036	3	0.00
03/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1357	2	1357	2	0.00
03/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1564	2	1564	2	0.00
03/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1458	2	1458	2	0.00
03/12/2010	R204 On 04-August-11			Bond Future	8.35	98.6091	8.3540	98.6091	0.00
03/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1714	2	1714	2	0.00
03/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1826	2	1826	2	0.00
03/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1606	1	1606	1	0.00
03/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	3799	4	3799	4	0.00
03/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3471	4	3471	4	0.00
03/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3633	4	3633	4	0.00
03/12/2010	R206 On 03-February-11			Bond Future	6.78	102.2443	6.7760	102.2443	0.00
03/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	3187	3	3187	3	0.00
03/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3313	3	3313	3	0.00
03/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	3061	3	3061	3	0.00
03/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	5	0	5	0	0.00
03/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
03/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	4	0	4	0	0.00
03/12/2010	R206 On 05-May-11			Bond Future	6.87	103.7366	6.8720	103.7366	0.00
03/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1786	2	1786	2	0.00
03/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1880	2	1880	2	0.00
03/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1694	2	1694	2	0.00
03/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	298	0	298	0	0.00
03/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	244	0	244	0	0.00
03/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	270	0	270	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
03/12/2010	R206 On 04-August-11			Bond Future	7.00	101.4821	6.9960	101.4821	0.00
03/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	916	1	916	1	0.00
03/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	859	1	859	1	0.00
03/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	973	1	973	1	0.00
03/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	853	1	853	1	0.00
03/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	961	1	961	1	0.00
03/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	907	1	907	1	0.00
03/12/2010	R207 On 03-February-11			Bond Future	8.18	94.0526	8.1830	94.0526	1,400.00
03/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3631	3	3631	3	0.00
03/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	3392	3	3392	3	0.00
03/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3875	3	3875	3	0.00
03/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	254	0	254	0	0.00
03/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	345	0	345	0	0.00
03/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	296	0	296	0	0.00
03/12/2010	R207 On 05-May-11			Bond Future	8.28	95.4244	8.2750	95.4244	0.00
03/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2932	3	2932	3	0.00
03/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2759	2	2759	2	0.00
03/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	3109	3	3109	3	0.00
03/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1514	2	1514	2	0.00
03/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1740	2	1740	2	0.00
03/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1624	2	1624	2	0.00
03/12/2010	R207 On 04-August-11			Bond Future	8.38	93.1781	8.3770	93.1781	0.00
03/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2396	2	2396	2	0.00
03/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2535	2	2535	2	0.00
03/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	2261	2	2261	2	0.00
03/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3278	4	3278	4	0.00
03/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	2976	3	2976	3	0.00
03/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3124	3	3124	3	0.00
03/12/2010	R208 On 03-February-11			Bond Future	8.26	91.6258	8.2550	91.6258	5,598.00
03/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3462	3	3462	3	0.00
03/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3709	3	3709	3	0.00
03/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	3221	3	3221	3	0.00
03/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	461	1	461	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
03/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	344	0	344	0	0.00
03/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	399	1	399	1	0.00
03/12/2010	R208 On 05-May-11			Bond Future	8.34	89.5666	8.3390	89.5666	0.00
03/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2844	3	2844	3	0.00
03/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	3023	3	3023	3	0.00
03/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2670	2	2670	2	0.00
03/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	1987	2	1987	2	0.00
03/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1729	2	1729	2	0.00
03/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1855	2	1855	2	0.00
03/12/2010	R208 On 04-August-11			Bond Future	8.43	90.8746	8.4310	90.8746	0.00
03/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2378	2	2378	2	0.00
03/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2521	2	2521	2	0.00
03/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2239	2	2239	2	0.00
03/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3650	4	3650	4	0.00
03/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3318	4	3318	4	0.00
03/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3481	4	3481	4	0.00
03/12/2010	R209 On 03-February-11			Bond Future	8.39	79.2404	8.3930	79.2404	23,301.00
03/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	5356	5	5356	5	0.00
03/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	5036	4	5036	4	0.00
03/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5678	5	5678	5	0.00
03/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	382	1	382	1	0.00
03/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	508	1	508	1	0.00
03/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	442	1	442	1	0.00
03/12/2010	R209 On 05-May-11			Bond Future	8.45	77.2516	8.4490	77.2516	0.00
03/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3420	3	3420	3	0.00
03/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3645	3	3645	3	0.00
03/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	3202	3	3202	3	0.00
03/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3194	4	3194	4	0.00
03/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2801	3	2801	3	0.00
03/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	2992	3	2992	3	0.00
03/12/2010	R209 On 04-August-11			Bond Future	8.51	78.3800	8.5090	78.3800	0.00
03/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	4011	4	4011	4	0.00
03/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	4226	4	4226	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
03/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3801	3	3801	3	0.00
03/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	12318	12	12318	12	0.00
03/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	702	1	702	1	0.00
03/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4295	5	4295	5	0.00
03/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	3886	4	3886	4	0.00
03/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4086	4	4086	4	0.00
03/12/2010	R211 On 03-February-11			Bond Future	1.83	104.1787	1.8330	104.1787	589.00
03/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	3760	4	3760	4	0.00
03/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4036	4	4036	4	0.00
03/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3484	4	3484	4	0.00
03/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R212 On 03-February-11			Bond Future	2.49	102.8841	2.4860	102.8841	1,868.00
03/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4846	5	4846	5	0.00
03/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5304	6	5304	6	0.00
03/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4387	5	4387	5	0.00
03/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 03-February-11			Bond Future	8.42	88.8253	8.4180	88.8253	0.00
03/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4175	5	4175	5	0.00
03/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3258	4	3258	4	0.00
03/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	3714	4	3714	4	0.00
03/12/2010	R213 On 05-May-11			Bond Future	8.48	86.5817	8.4800	86.5817	0.00
03/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	3774	4	3774	4	0.00
03/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	4687	5	4687	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
03/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4229	5	4229	5	0.00
03/12/2010	R213 On 04-August-11			Bond Future	8.55	87.8407	8.5460	87.8407	0.00
03/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
03/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5221	6	5221	6	0.00
03/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4313	5	4313	5	0.00
03/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	4765	5	4765	5	0.00
03/12/2010	TRT1 On 03-February-11			Index Future	340.98	339.3000	340.9780	339.3000	100.00
03/12/2010	TRT1 On 05-May-11			Index Future	345.61	343.9090	345.6100	343.9090	0.00
06/12/2010	AL7T On 03-February-11			Index Future	373.42	373.6270	373.4170	373.6270	30.00
06/12/2010	ALBI On 03-February-11			Index Future	344.06	344.3830	344.0570	344.3830	1,132.00
06/12/2010	ALBI On 05-May-11			Index Future	349.09	349.4150	349.0860	349.4150	2.00
06/12/2010	CRD1 On 03-February-11			Index Future	152.81	152.8360	152.8120	152.8360	2.00
06/12/2010	CRD1 On 05-May-11			Index Future	154.89	154.9120	154.8880	154.9120	0.00
06/12/2010	GOVI On 03-February-11			GOVI	344.92	345.2060	344.9180	345.2060	209.00
06/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	19180	2	19180	2	0.00
06/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	19080	2	19080	2	0.00
06/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	19280	2	19280	2	0.00
06/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
06/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
06/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
06/12/2010	GOVI On 05-May-11			GOVI	349.96	350.2500	349.9600	350.2500	0.00
06/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	9600	1	9600	1	0.00
06/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	9700	1	9700	1	0.00
06/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	9500	1	9500	1	0.00
06/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
06/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
06/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
06/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/12/2010	IGOV On 03-February-11			Index Future	148.47	148.5830	148.4670	148.5830	0.00
06/12/2010	IGOV On 05-May-11			Index Future	150.64	150.7550	150.6380	150.7550	0.00
06/12/2010	IGOV On 04-August-11			Index Future	152.81	152.9290	152.8100	152.9290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	ILBI On 03-February-11			Index Future	402.01	402.3720	402.0140	402.3720	370.00
06/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.52	94.4600	5.5200	94.4600	7,600.00
06/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.49	94.4800	5.4920	94.4800	5,000.00
06/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.48	94.4900	5.4790	94.4900	2,500.00
06/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.47	94.5000	5.4660	94.5000	5,500.00
06/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.48	94.5100	5.4750	94.5100	2.00
06/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.49	94.4900	5.4880	94.4900	0.00
06/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.49	94.5000	5.4880	94.5000	4,500.00
06/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.68	94.3000	5.6780	94.3000	13,900.00
06/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.89	94.0800	5.8860	94.0800	5,200.00
06/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.14	93.8100	6.1400	93.8100	0.00
06/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.44	93.5100	6.4400	93.5100	100.00
06/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.72	93.2300	6.7200	93.2300	40,100.00
06/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/12/2010	OTH1 On 03-February-11			Index Future	339.04	339.5690	339.0400	339.5690	3.00
06/12/2010	OTH1 On 05-May-11			Index Future	344.00	344.5320	343.9960	344.5320	0.00
06/12/2010	R157 On 03-February-11			Bond Future	7.41	128.8766	7.4050	128.8766	7,186.00
06/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2344	2	2344	2	0.00
06/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2525	3	2525	3	0.00
06/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	2167	2	2167	2	0.00
06/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	235	0	235	0	0.00
06/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	164	0	164	0	0.00
06/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	197	0	197	0	0.00
06/12/2010	R157 On 05-May-11			Bond Future	7.52	123.9474	7.5150	123.9474	705.00
06/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1956	2	1956	2	0.00

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06/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	2086	2	2086	2	0.00
06/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1710	2	1710	2	0.00
06/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1831	2	1831	2	0.00
06/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1068	1	1068	1	0.00
06/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1153	1	1153	1	0.00
06/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	913	1	913	1	0.00
06/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	988	1	988	1	0.00
06/12/2010	R157 On 04-August-11			Bond Future	7.64	125.7536	7.6430	125.7536	0.00
06/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1414	1	1414	1	0.00
06/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1324	1	1324	1	0.00
06/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1507	2	1507	2	0.00
06/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	1870	2	1870	2	0.00
06/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2078	2	2078	2	0.00
06/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	1972	2	1972	2	0.00
06/12/2010	R186 On 03-February-11			Bond Future	8.40	119.9211	8.4030	119.9211	23,674.00
06/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	6108	6	6108	6	0.00
06/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6499	7	6499	7	0.00
06/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5724	6	5724	6	0.00
06/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	275	0	275	0	3,000.00
06/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	529	1	529	1	0.00
06/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	6946	7	6946	7	0.00
06/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	391	0	391	0	0.00
06/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	455	0	455	0	0.00
06/12/2010	R186 On 05-May-11			Bond Future	8.48	121.6753	8.4800	121.6753	0.00
06/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	5030	5	5030	5	0.00
06/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5324	6	5324	6	0.00
06/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1636	2	1636	2	5,500.00
06/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4743	5	4743	5	0.00
06/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2651	3	2651	3	0.00
06/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6398	6	6398	6	0.00
06/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2299	2	2299	2	0.00
06/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2470	2	2470	2	0.00
06/12/2010	R186 On 04-August-11			Bond Future	8.56	118.1552	8.5620	118.1552	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3219	3	3219	3	0.00
06/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3425	4	3425	4	0.00
06/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	3021	3	3021	3	0.00
06/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6518	6	6518	6	0.00
06/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	5941	6	5941	6	0.00
06/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6224	6	6224	6	0.00
06/12/2010	R201 On 03-February-11			Bond Future	7.13	106.5908	7.1340	106.5908	489.00
06/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2953	3	2953	3	0.00
06/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2794	3	2794	3	0.00
06/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	3113	3	3113	3	0.00
06/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	21	0	21	0	0.00
06/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	34	0	34	0	0.00
06/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	27	0	27	0	0.00
06/12/2010	R201 On 05-May-11			Bond Future	7.24	108.1480	7.2350	108.1480	0.00
06/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	2067	2	2067	2	0.00
06/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	2187	2	2187	2	0.00
06/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1950	2	1950	2	0.00
06/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	464	0	464	0	0.00
06/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	385	0	385	0	0.00
06/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	422	0	422	0	0.00
06/12/2010	R201 On 04-August-11			Bond Future	7.36	105.3156	7.3580	105.3156	0.00
06/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	1081	1	1081	1	0.00
06/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	1010	1	1010	1	0.00
06/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	1156	1	1156	1	0.00
06/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1331	1	1331	1	0.00
06/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1487	1	1487	1	0.00
06/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1406	1	1406	1	0.00
06/12/2010	R202 On 03-February-11			Bond Future	0.42	166.5722	0.4180	166.5722	3,240.00
06/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59406	59	59406	59	0.00
06/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60253	60	60253	60	0.00
06/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58550	59	58550	59	0.00
06/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R202 On 03-February-11	3.10	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
06/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R202 On 05-May-11			Bond Future	0.34	168.9912	0.3400	168.9912	6,500.00
06/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42332	42	42332	42	0.00
06/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43360	43	43360	43	0.00
06/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41293	41	41293	41	0.00
06/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R203 On 03-February-11			Bond Future	8.03	104.5262	8.0250	104.5262	1,407.00
06/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2671	3	2671	3	0.00
06/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2875	3	2875	3	0.00
06/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	1009	1	1009	1	1,000.00
06/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2473	3	2473	3	0.00
06/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	341	0	341	0	0.00
06/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1136	1	1136	1	0.00
06/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	250	0	250	0	0.00
06/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	292	0	292	0	0.00
06/12/2010	R203 On 05-May-11			Bond Future	8.13	101.8878	8.1320	101.8878	0.00
06/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	2092	2	2092	2	0.00
06/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1956	2	1956	2	0.00
06/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2232	2	2232	2	0.00
06/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1413	1	1413	1	0.00
06/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1623	2	1623	2	0.00
06/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1516	2	1516	2	0.00
06/12/2010	R203 On 04-August-11			Bond Future	8.25	103.3756	8.2510	103.3756	0.00
06/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1650	2	1650	2	0.00
06/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1757	2	1757	2	0.00
06/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1548	2	1548	2	0.00
06/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	2981	3	2981	3	0.00
06/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2711	3	2711	3	0.00
06/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	2843	3	2843	3	0.00
06/12/2010	R204 On 03-February-11			Bond Future	8.16	100.2425	8.1580	100.2425	1,926.00
06/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2425	3	2425	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2634	3	2634	3	0.00
06/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	2224	2	2224	2	0.00
06/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	580	1	580	1	0.00
06/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	434	0	434	0	0.00
06/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	502	1	502	1	0.00
06/12/2010	R204 On 05-May-11			Bond Future	8.26	101.7081	8.2580	101.7081	0.00
06/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2795	3	2795	3	0.00
06/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2964	3	2964	3	0.00
06/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2631	3	2631	3	0.00
06/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1578	2	1578	2	0.00
06/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1368	1	1368	1	0.00
06/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1470	1	1470	1	0.00
06/12/2010	R204 On 04-August-11			Bond Future	8.37	99.1587	8.3700	99.1587	0.00
06/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1665	2	1665	2	0.00
06/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1559	2	1559	2	0.00
06/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1776	2	1776	2	0.00
06/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3506	3	3506	3	0.00
06/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	3838	4	3838	4	0.00
06/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3669	4	3669	4	0.00
06/12/2010	R206 On 03-February-11			Bond Future	6.79	102.3874	6.7910	102.3874	0.00
06/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	3147	3	3147	3	0.00
06/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	3020	3	3020	3	0.00
06/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3273	3	3273	3	0.00
06/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
06/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	4	0	4	0	0.00
06/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
06/12/2010	R206 On 05-May-11			Bond Future	6.89	103.8827	6.8880	103.8827	0.00
06/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1750	2	1750	2	0.00
06/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1658	2	1658	2	0.00
06/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1844	2	1844	2	0.00
06/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	247	0	247	0	0.00
06/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	301	0	301	0	0.00
06/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	273	0	273	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	R206 On 04-August-11			Bond Future	7.01	101.6304	7.0140	101.6304	0.00
06/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	890	1	890	1	0.00
06/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	947	1	947	1	0.00
06/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	834	1	834	1	0.00
06/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	976	1	976	1	0.00
06/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	867	1	867	1	0.00
06/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	921	1	921	1	0.00
06/12/2010	R207 On 03-February-11			Bond Future	8.20	94.6400	8.2020	94.6400	1,400.00
06/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3514	4	3514	4	0.00
06/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3758	4	3758	4	0.00
06/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	3276	3	3276	3	0.00
06/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	344	0	344	0	0.00
06/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	251	0	251	0	0.00
06/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	294	0	294	0	0.00
06/12/2010	R207 On 05-May-11			Bond Future	8.30	96.0259	8.2960	96.0259	0.00
06/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2836	3	2836	3	0.00
06/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	3011	3	3011	3	0.00
06/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2667	3	2667	3	0.00
06/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1771	2	1771	2	0.00
06/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1539	2	1539	2	0.00
06/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1651	2	1651	2	0.00
06/12/2010	R207 On 04-August-11			Bond Future	8.40	93.7860	8.3990	93.7860	0.00
06/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2321	2	2321	2	0.00
06/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	2188	2	2188	2	0.00
06/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2457	3	2457	3	0.00
06/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3023	3	3023	3	0.00
06/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3330	3	3330	3	0.00
06/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3174	3	3174	3	0.00
06/12/2010	R208 On 03-February-11			Bond Future	8.27	92.2117	8.2690	92.2117	5,598.00
06/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3366	3	3366	3	0.00
06/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	3125	3	3125	3	0.00
06/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3613	4	3613	4	0.00
06/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	337	0	337	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	454	0	454	0	0.00
06/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	392	0	392	0	0.00
06/12/2010	R208 On 05-May-11			Bond Future	8.35	90.1642	8.3540	90.1642	0.00
06/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2768	3	2768	3	0.00
06/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2595	3	2595	3	0.00
06/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2946	3	2946	3	0.00
06/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1745	2	1745	2	0.00
06/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	2004	2	2004	2	0.00
06/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1872	2	1872	2	0.00
06/12/2010	R208 On 04-August-11			Bond Future	8.45	91.4766	8.4470	91.4766	0.00
06/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2316	2	2316	2	0.00
06/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2458	3	2458	3	0.00
06/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2180	2	2180	2	0.00
06/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3687	4	3687	4	0.00
06/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3351	3	3351	3	0.00
06/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3516	3	3516	3	0.00
06/12/2010	R209 On 03-February-11			Bond Future	8.42	79.9349	8.4230	79.9349	23,301.00
06/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	5110	5	5110	5	0.00
06/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5430	6	5430	6	0.00
06/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4793	5	4793	5	0.00
06/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	520	1	520	1	0.00
06/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	389	0	389	0	0.00
06/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	451	0	451	0	0.00
06/12/2010	R209 On 05-May-11			Bond Future	8.48	77.9632	8.4800	77.9632	0.00
06/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3249	3	3249	3	0.00
06/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3469	4	3469	4	0.00
06/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	3037	3	3037	3	0.00
06/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3289	3	3289	3	0.00
06/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2885	3	2885	3	0.00
06/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	3082	3	3082	3	0.00
06/12/2010	R209 On 04-August-11			Bond Future	8.54	79.0994	8.5410	79.0994	0.00
06/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3849	4	3849	4	0.00
06/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	4059	4	4059	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
06/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3643	4	3643	4	0.00
06/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	12071	12	12071	12	0.00
06/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	721	1	721	1	0.00
06/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4403	4	4403	4	0.00
06/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	3984	4	3984	4	0.00
06/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4190	4	4190	4	0.00
06/12/2010	R211 On 03-February-11			Bond Future	1.82	103.8153	1.8240	103.8153	589.00
06/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	3812	4	3812	4	0.00
06/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4088	4	4088	4	0.00
06/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3536	3	3536	3	0.00
06/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R212 On 03-February-11			Bond Future	2.49	102.5832	2.4870	102.5832	1,868.00
06/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4837	5	4837	5	0.00
06/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5294	5	5294	5	0.00
06/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4377	4	4377	4	0.00
06/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 03-February-11			Bond Future	8.46	89.4844	8.4630	89.4844	0.00
06/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3644	3	3644	3	0.00
06/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4561	4	4561	4	0.00
06/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4101	4	4101	4	0.00
06/12/2010	R213 On 05-May-11			Bond Future	8.53	87.2491	8.5260	87.2491	0.00
06/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5076	5	5076	5	0.00
06/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4163	4	4163	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
06/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4618	4	4618	4	0.00
06/12/2010	R213 On 04-August-11			Bond Future	8.59	88.5238	8.5940	88.5238	0.00
06/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
06/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4714	4	4714	4	0.00
06/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5622	5	5622	5	0.00
06/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5166	5	5166	5	0.00
06/12/2010	TRT1 On 03-February-11			Index Future	340.60	340.9780	340.6040	340.9780	100.00
06/12/2010	TRT1 On 05-May-11			Index Future	345.23	345.6100	345.2320	345.6100	0.00
07/12/2010	AL7T On 03-February-11			Index Future	373.93	373.4170	373.9300	373.4170	30.00
07/12/2010	ALBI On 03-February-11			Index Future	344.44	344.0570	344.4420	344.0570	1,164.00
07/12/2010	ALBI On 05-May-11			Index Future	349.48	349.0860	349.4780	349.0860	2.00
07/12/2010	CRD1 On 03-February-11			Index Future	153.05	152.8120	153.0540	152.8120	2.00
07/12/2010	CRD1 On 05-May-11			Index Future	155.13	154.8880	155.1340	154.8880	0.00
07/12/2010	GOVI On 03-February-11			GOVI	345.30	344.9180	345.2950	344.9180	209.00
07/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	22950	2	22950	2	0.00
07/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	23050	2	23050	2	0.00
07/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	22850	2	22850	2	0.00
07/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
07/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
07/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
07/12/2010	GOVI On 05-May-11			GOVI	350.34	349.9600	350.3430	349.9600	0.00
07/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	13430	1	13430	1	0.00
07/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	13330	1	13330	1	0.00
07/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	13530	1	13530	1	0.00
07/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
07/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
07/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
07/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/12/2010	IGOV On 03-February-11			Index Future	148.45	148.4670	148.4540	148.4670	0.00
07/12/2010	IGOV On 05-May-11			Index Future	150.62	150.6380	150.6240	150.6380	0.00
07/12/2010	IGOV On 04-August-11			Index Future	152.80	152.8100	152.7970	152.8100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	ILBI On 03-February-11			Index Future	401.99	402.0140	401.9900	402.0140	370.00
07/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.52	94.4800	5.5220	94.4800	7,600.00
07/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.50	94.5080	5.5030	94.5080	5,000.00
07/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.48	94.5210	5.4770	94.5210	2,500.00
07/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.46	94.5340	5.4600	94.5340	5,500.00
07/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.46	94.5250	5.4640	94.5250	2.00
07/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.47	94.5120	5.4710	94.5120	0.00
07/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.48	94.5120	5.4790	94.5120	4,500.00
07/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.67	94.3220	5.6730	94.3220	13,900.00
07/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.88	94.1140	5.8790	94.1140	5,200.00
07/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.15	93.8600	6.1460	93.8600	0.00
07/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.45	93.5600	6.4460	93.5600	100.00
07/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.71	93.2800	6.7100	93.2800	40,100.00
07/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/12/2010	OTH1 On 03-February-11			Index Future	339.47	339.0400	339.4670	339.0400	3.00
07/12/2010	OTH1 On 05-May-11			Index Future	344.43	343.9960	344.4300	343.9960	0.00
07/12/2010	R157 On 03-February-11			Bond Future	7.38	128.8108	7.3830	128.8108	7,886.00
07/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2421	2	2421	2	0.00
07/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	2241	2	2241	2	0.00
07/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2605	3	2605	3	0.00
07/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	148	0	148	0	0.00
07/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	212	0	212	0	0.00
07/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	178	0	178	0	0.00
07/12/2010	R157 On 05-May-11			Bond Future	7.49	123.8811	7.4910	123.8811	705.00
07/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	2013	2	2013	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	2145	2	2145	2	0.00
07/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1886	2	1886	2	0.00
07/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1762	2	1762	2	0.00
07/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1105	1	1105	1	0.00
07/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1024	1	1024	1	0.00
07/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	873	1	873	1	0.00
07/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	945	1	945	1	0.00
07/12/2010	R157 On 04-August-11			Bond Future	7.62	125.6874	7.6170	125.6874	0.00
07/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1457	1	1457	1	0.00
07/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1552	2	1552	2	0.00
07/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1365	1	1365	1	0.00
07/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2018	2	2018	2	0.00
07/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	1814	2	1814	2	0.00
07/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	1914	2	1914	2	0.00
07/12/2010	R186 On 03-February-11			Bond Future	8.39	119.5867	8.3920	119.5867	23,674.00
07/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	6189	6	6189	6	0.00
07/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6582	6	6582	6	0.00
07/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	279	0	279	0	3,000.00
07/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5802	6	5802	6	0.00
07/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	499	1	499	1	0.00
07/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	6842	7	6842	7	0.00
07/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	366	0	366	0	0.00
07/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	428	0	428	0	0.00
07/12/2010	R186 On 05-May-11			Bond Future	8.47	121.3276	8.4680	121.3276	0.00
07/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	5091	5	5091	5	0.00
07/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5388	5	5388	5	0.00
07/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4802	5	4802	5	0.00
07/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1661	2	1661	2	5,500.00
07/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2594	3	2594	3	0.00
07/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6307	6	6307	6	0.00
07/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2247	2	2247	2	0.00
07/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2415	2	2415	2	0.00
07/12/2010	R186 On 04-August-11			Bond Future	8.55	117.8046	8.5500	117.8046	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3258	3	3258	3	0.00
07/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	3057	3	3057	3	0.00
07/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3465	3	3465	3	0.00
07/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	5868	6	5868	6	0.00
07/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6441	7	6441	7	0.00
07/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6150	6	6150	6	0.00
07/12/2010	R201 On 03-February-11			Bond Future	7.12	106.5392	7.1170	106.5392	489.00
07/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	3008	3	3008	3	0.00
07/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	3169	3	3169	3	0.00
07/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2848	3	2848	3	0.00
07/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	30	0	30	0	0.00
07/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	19	0	19	0	0.00
07/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	23	0	23	0	0.00
07/12/2010	R201 On 05-May-11			Bond Future	7.22	108.0964	7.2170	108.0964	0.00
07/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	2107	2	2107	2	0.00
07/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1989	2	1989	2	0.00
07/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	2228	2	2228	2	0.00
07/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	367	0	367	0	0.00
07/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	445	0	445	0	0.00
07/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	404	0	404	0	0.00
07/12/2010	R201 On 04-August-11			Bond Future	7.34	105.2614	7.3380	105.2614	0.00
07/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	1107	1	1107	1	0.00
07/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	1182	1	1182	1	0.00
07/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	1035	1	1035	1	0.00
07/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1451	1	1451	1	0.00
07/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1296	1	1296	1	0.00
07/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1372	1	1372	1	0.00
07/12/2010	R202 On 03-February-11			Bond Future	0.42	166.5429	0.4180	166.5429	3,240.00
07/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59406	59	59406	59	0.00
07/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60253	60	60253	60	0.00
07/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58550	59	58550	59	0.00
07/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
07/12/2010	R202 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00

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07/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
07/12/2010	R202 On 05-May-11			Bond Future	0.34	168.9912	0.3400	168.9912	6,500.00
07/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42332	42	42332	42	0.00
07/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41293	41	41293	41	0.00
07/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43360	43	43360	43	0.00
07/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
07/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/12/2010	R203 On 03-February-11			Bond Future	8.00	104.4499	8.0030	104.4499	1,407.00
07/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2757	3	2757	3	0.00
07/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2963	3	2963	3	0.00
07/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2555	2	2555	2	0.00
07/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	1055	1	1055	1	1,000.00
07/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	311	0	311	0	0.00
07/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1070	1	1070	1	0.00
07/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	226	0	226	0	0.00
07/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	266	0	266	0	0.00
07/12/2010	R203 On 05-May-11			Bond Future	8.11	101.8143	8.1090	101.8143	0.00
07/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	2150	2	2150	2	0.00
07/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2292	2	2292	2	0.00
07/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	2011	2	2011	2	0.00
07/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1565	2	1565	2	0.00
07/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1360	1	1360	1	0.00
07/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1461	2	1461	2	0.00
07/12/2010	R203 On 04-August-11			Bond Future	8.23	103.3000	8.2270	103.3000	0.00
07/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1695	2	1695	2	0.00
07/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1591	2	1591	2	0.00
07/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1803	2	1803	2	0.00
07/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2644	3	2644	3	0.00
07/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	2911	3	2911	3	0.00
07/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	2775	3	2775	3	0.00
07/12/2010	R204 On 03-February-11			Bond Future	8.12	100.1571	8.1150	100.1571	1,926.00
07/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2601	2	2601	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	2392	2	2392	2	0.00
07/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2817	3	2817	3	0.00
07/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	372	0	372	0	0.00
07/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	502	1	502	1	0.00
07/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	433	1	433	1	0.00
07/12/2010	R204 On 05-May-11			Bond Future	8.21	101.6253	8.2140	101.6253	0.00
07/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2939	3	2939	3	0.00
07/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2770	3	2770	3	0.00
07/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	3113	3	3113	3	0.00
07/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1274	1	1274	1	0.00
07/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1474	2	1474	2	0.00
07/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1371	1	1371	1	0.00
07/12/2010	R204 On 04-August-11			Bond Future	8.32	99.0730	8.3240	99.0730	0.00
07/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1758	2	1758	2	0.00
07/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1873	2	1873	2	0.00
07/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1647	2	1647	2	0.00
07/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	3680	4	3680	4	0.00
07/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3357	4	3357	4	0.00
07/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3516	4	3516	4	0.00
07/12/2010	R206 On 03-February-11			Bond Future	6.77	102.3476	6.7690	102.3476	0.00
07/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	3205	3	3205	3	0.00
07/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3331	3	3331	3	0.00
07/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	3078	3	3078	3	0.00
07/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	4	0	4	0	0.00
07/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
07/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
07/12/2010	R206 On 05-May-11			Bond Future	6.86	103.8437	6.8640	103.8437	0.00
07/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1793	2	1793	2	0.00
07/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1888	2	1888	2	0.00
07/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1700	2	1700	2	0.00
07/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	284	0	284	0	0.00
07/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	233	0	233	0	0.00
07/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	257	0	257	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	R206 On 04-August-11			Bond Future	6.99	101.5906	6.9870	101.5906	0.00
07/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	919	1	919	1	0.00
07/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	862	1	862	1	0.00
07/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	976	1	976	1	0.00
07/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	837	1	837	1	0.00
07/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	944	1	944	1	0.00
07/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	890	1	890	1	0.00
07/12/2010	R207 On 03-February-11			Bond Future	8.20	94.5258	8.1960	94.5258	800.00
07/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3537	4	3537	4	0.00
07/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	3298	3	3298	3	0.00
07/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3782	4	3782	4	0.00
07/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	239	0	239	0	0.00
07/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	330	0	330	0	0.00
07/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	281	0	281	0	0.00
07/12/2010	R207 On 05-May-11			Bond Future	8.29	95.9029	8.2890	95.9029	0.00
07/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2854	3	2854	3	0.00
07/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2683	3	2683	3	0.00
07/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	3030	3	3030	3	0.00
07/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1517	2	1517	2	0.00
07/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1746	2	1746	2	0.00
07/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1628	2	1628	2	0.00
07/12/2010	R207 On 04-August-11			Bond Future	8.39	93.6606	8.3920	93.6606	0.00
07/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2334	2	2334	2	0.00
07/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2471	2	2471	2	0.00
07/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	2200	2	2200	2	0.00
07/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3302	3	3302	3	0.00
07/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	2997	3	2997	3	0.00
07/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3148	3	3148	3	0.00
07/12/2010	R208 On 03-February-11			Bond Future	8.24	92.1232	8.2430	92.1232	5,598.00
07/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3491	3	3491	3	0.00
07/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3742	4	3742	4	0.00
07/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	3246	3	3246	3	0.00
07/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	410	0	410	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	301	0	301	0	0.00
07/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	352	0	352	0	0.00
07/12/2010	R208 On 05-May-11			Bond Future	8.33	90.0715	8.3270	90.0715	0.00
07/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2857	3	2857	3	0.00
07/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	3039	3	3039	3	0.00
07/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2681	3	2681	3	0.00
07/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	1923	2	1923	2	0.00
07/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1671	2	1671	2	0.00
07/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1794	2	1794	2	0.00
07/12/2010	R208 On 04-August-11			Bond Future	8.42	91.3799	8.4180	91.3799	0.00
07/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2390	2	2390	2	0.00
07/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2535	2	2535	2	0.00
07/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2250	2	2250	2	0.00
07/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3582	4	3582	4	0.00
07/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3253	3	3253	3	0.00
07/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3414	4	3414	4	0.00
07/12/2010	R209 On 03-February-11			Bond Future	8.40	79.6797	8.4020	79.6797	22,601.00
07/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	5250	5	5250	5	0.00
07/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4929	5	4929	5	0.00
07/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5574	5	5574	5	0.00
07/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	355	0	355	0	0.00
07/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	477	1	477	1	0.00
07/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	413	0	413	0	0.00
07/12/2010	R209 On 05-May-11			Bond Future	8.46	77.7024	8.4580	77.7024	0.00
07/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3337	3	3337	3	0.00
07/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3560	3	3560	3	0.00
07/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	3121	3	3121	3	0.00
07/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3188	3	3188	3	0.00
07/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2792	3	2792	3	0.00
07/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	2985	3	2985	3	0.00
07/12/2010	R209 On 04-August-11			Bond Future	8.52	78.8336	8.5190	78.8336	0.00
07/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3935	4	3935	4	0.00
07/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	4148	4	4148	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
07/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3726	4	3726	4	0.00
07/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	12227	12	12227	12	0.00
07/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	694	1	694	1	0.00
07/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4303	4	4303	4	0.00
07/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	3891	4	3891	4	0.00
07/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4093	4	4093	4	0.00
07/12/2010	R211 On 03-February-11			Bond Future	1.83	103.8671	1.8250	103.8671	589.00
07/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	3806	4	3806	4	0.00
07/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4082	4	4082	4	0.00
07/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3530	4	3530	4	0.00
07/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
07/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
07/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
07/12/2010	R212 On 03-February-11			Bond Future	2.50	102.5735	2.4980	102.5735	1,868.00
07/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4730	5	4730	5	0.00
07/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5188	5	5188	5	0.00
07/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4270	4	4270	4	0.00
07/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
07/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	1	0	1	0	0.00
07/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
07/12/2010	R213 On 03-February-11			Bond Future	8.44	89.0983	8.4420	89.0983	0.00
07/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4381	5	4381	5	0.00
07/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3464	4	3464	4	0.00
07/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	3921	4	3921	4	0.00
07/12/2010	R213 On 05-May-11			Bond Future	8.50	86.8596	8.5040	86.8596	0.00
07/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	3977	4	3977	4	0.00
07/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	4890	5	4890	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
07/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4432	5	4432	5	0.00
07/12/2010	R213 On 04-August-11			Bond Future	8.57	88.1230	8.5710	88.1230	0.00
07/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5431	6	5431	6	0.00
07/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4522	5	4522	5	0.00
07/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	4975	5	4975	5	0.00
07/12/2010	TRT1 On 03-February-11			Index Future	341.03	340.6040	341.0250	340.6040	100.00
07/12/2010	TRT1 On 05-May-11			Index Future	345.66	345.2320	345.6590	345.2320	0.00
08/12/2010	AL7T On 03-February-11			Index Future	370.11	373.9300	370.1080	373.9300	30.00
08/12/2010	ALBI On 03-February-11			Index Future	341.13	344.4420	341.1310	344.4420	1,164.00
08/12/2010	ALBI On 05-May-11			Index Future	346.12	349.4780	346.1180	349.4780	2.00
08/12/2010	CRD1 On 03-February-11			Index Future	152.17	153.0540	152.1740	153.0540	2.00
08/12/2010	CRD1 On 05-May-11			Index Future	154.24	155.1340	154.2430	155.1340	0.00
08/12/2010	GOVI On 03-February-11			GOVI	342.08	345.2950	342.0780	345.2950	209.00
08/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	0	2	0	2	0.00
08/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	0	2	0	2	0.00
08/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	0	2	0	2	0.00
08/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	9120	0	9120	0	0.00
08/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	9320	0	9320	0	0.00
08/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	9220	0	9220	0	0.00
08/12/2010	GOVI On 05-May-11			GOVI	347.08	350.3430	347.0800	350.3430	0.00
08/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	0	1	0	1	0.00
08/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	0	1	0	1	0.00
08/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	0	1	0	1	0.00
08/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	19300	0	19300	0	0.00
08/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	19100	0	19100	0	0.00
08/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	19200	0	19200	0	0.00
08/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/12/2010	IGOV On 03-February-11			Index Future	148.42	148.4540	148.4180	148.4540	0.00
08/12/2010	IGOV On 05-May-11			Index Future	150.59	150.6240	150.5880	150.6240	0.00
08/12/2010	IGOV On 04-August-11			Index Future	152.76	152.7970	152.7600	152.7970	0.00

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08/12/2010	ILBI On 03-February-11			Index Future	401.98	401.9900	401.9790	401.9900	370.00
08/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.53	94.4780	5.5310	94.4780	7,600.00
08/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.53	94.4970	5.5270	94.4970	5,000.00
08/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.51	94.5230	5.5090	94.5230	2,500.00
08/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.50	94.5400	5.5030	94.5400	5,500.00
08/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.51	94.5360	5.5100	94.5360	2.00
08/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.52	94.5290	5.5170	94.5290	0.00
08/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.52	94.5210	5.5230	94.5210	4,500.00
08/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.75	94.3270	5.7480	94.3270	13,900.00
08/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.98	94.1210	5.9770	94.1210	5,200.00
08/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.24	93.8540	6.2410	93.8540	0.00
08/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.54	93.5540	6.5380	93.5540	100.00
08/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.81	93.2900	6.8100	93.2900	40,100.00
08/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/12/2010	OTH1 On 03-February-11			Index Future	335.65	339.4670	335.6510	339.4670	3.00
08/12/2010	OTH1 On 05-May-11			Index Future	340.56	344.4300	340.5580	344.4300	0.00
08/12/2010	R157 On 03-February-11			Bond Future	7.54	128.9073	7.5410	128.9073	7,886.00
08/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	1857	2	1857	2	0.00
08/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2024	3	2024	3	0.00
08/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	1695	2	1695	2	0.00
08/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	358	0	358	0	0.00
08/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	258	0	258	0	0.00
08/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	305	0	305	0	0.00
08/12/2010	R157 On 05-May-11			Bond Future	7.66	123.9805	7.6610	123.9805	705.00
08/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1597	2	1597	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
08/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	1714	2	1714	2	0.00
08/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1486	2	1486	2	0.00
08/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1378	2	1378	2	0.00
08/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1423	1	1423	1	0.00
08/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1326	1	1326	1	0.00
08/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	1144	1	1144	1	0.00
08/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	1231	1	1231	1	0.00
08/12/2010	R157 On 04-August-11			Bond Future	7.80	125.7886	7.8010	125.7886	0.00
08/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1146	1	1146	1	0.00
08/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1068	1	1068	1	0.00
08/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1229	2	1229	2	0.00
08/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	2205	2	2205	2	0.00
08/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2436	2	2436	2	0.00
08/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2318	2	2318	2	0.00
08/12/2010	R186 On 03-February-11			Bond Future	8.54	119.6947	8.5430	119.6947	23,674.00
08/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	4964	6	4964	6	0.00
08/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	5328	7	5328	7	0.00
08/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	4608	6	4608	6	0.00
08/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	143	0	143	0	3,000.00
08/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	776	0	776	0	0.00
08/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	8177	7	8177	7	0.00
08/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	582	0	582	0	0.00
08/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	674	0	674	0	0.00
08/12/2010	R186 On 05-May-11			Bond Future	8.62	121.4433	8.6240	121.4433	0.00
08/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	4185	5	4185	5	0.00
08/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	4452	5	4452	5	0.00
08/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	3926	5	3926	5	0.00
08/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1233	2	1233	2	5,500.00
08/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	3209	3	3209	3	0.00
08/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	7370	6	7370	6	0.00
08/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2802	2	2802	2	0.00
08/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	3001	2	3001	2	0.00
08/12/2010	R186 On 04-August-11			Bond Future	8.71	117.9181	8.7110	117.9181	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	2656	3	2656	3	0.00
08/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	2837	3	2837	3	0.00
08/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	2481	3	2481	3	0.00
08/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	7375	6	7375	6	0.00
08/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	6750	6	6750	6	0.00
08/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	7058	6	7058	6	0.00
08/12/2010	R201 On 03-February-11			Bond Future	7.28	106.5977	7.2810	106.5977	489.00
08/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2472	3	2472	3	0.00
08/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2318	3	2318	3	0.00
08/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	2628	3	2628	3	0.00
08/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	40	0	40	0	0.00
08/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	62	0	62	0	0.00
08/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	50	0	50	0	0.00
08/12/2010	R201 On 05-May-11			Bond Future	7.39	108.1545	7.3940	108.1545	0.00
08/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	1700	2	1700	2	0.00
08/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1593	2	1593	2	0.00
08/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	1810	2	1810	2	0.00
08/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	519	0	519	0	0.00
08/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	618	0	618	0	0.00
08/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	567	0	567	0	0.00
08/12/2010	R201 On 04-August-11			Bond Future	7.53	105.3216	7.5310	105.3216	0.00
08/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	853	1	853	1	0.00
08/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	792	1	792	1	0.00
08/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	917	1	917	1	0.00
08/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1610	1	1610	1	0.00
08/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1787	1	1787	1	0.00
08/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1697	1	1697	1	0.00
08/12/2010	R202 On 03-February-11			Bond Future	0.42	166.5429	0.4190	166.5429	3,240.00
08/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59376	59	59376	59	0.00
08/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60223	60	60223	60	0.00
08/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58521	59	58521	59	0.00
08/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
08/12/2010	R202 On 03-February-11	3.10	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
08/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
08/12/2010	R202 On 05-May-11			Bond Future	0.34	168.9912	0.3410	168.9912	6,500.00
08/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42302	42	42302	42	0.00
08/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41264	41	41264	41	0.00
08/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43330	43	43330	43	0.00
08/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
08/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
08/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
08/12/2010	R203 On 03-February-11			Bond Future	8.17	104.5618	8.1700	104.5618	1,407.00
08/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2090	3	2090	3	0.00
08/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2275	3	2275	3	0.00
08/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	674	1	674	1	1,000.00
08/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	1911	3	1911	3	0.00
08/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	513	0	513	0	0.00
08/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1535	1	1535	1	0.00
08/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	384	0	384	0	0.00
08/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	445	0	445	0	0.00
08/12/2010	R203 On 05-May-11			Bond Future	8.28	101.9271	8.2840	101.9271	0.00
08/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	1689	2	1689	2	0.00
08/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	1813	2	1813	2	0.00
08/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1569	2	1569	2	0.00
08/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1978	2	1978	2	0.00
08/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1735	1	1735	1	0.00
08/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1854	1	1854	1	0.00
08/12/2010	R203 On 04-August-11			Bond Future	8.41	103.4134	8.4120	103.4134	0.00
08/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1341	2	1341	2	0.00
08/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1435	2	1435	2	0.00
08/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1252	2	1252	2	0.00
08/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	3441	3	3441	3	0.00
08/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	3145	3	3145	3	0.00
08/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	3290	3	3290	3	0.00
08/12/2010	R204 On 03-February-11			Bond Future	8.28	100.4022	8.2760	100.4022	1,926.00
08/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	1756	2	1756	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
08/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	1937	3	1937	3	0.00
08/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2127	3	2127	3	0.00
08/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	596	0	596	0	0.00
08/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	683	0	683	0	0.00
08/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	780	1	780	1	0.00
08/12/2010	R204 On 05-May-11			Bond Future	8.38	101.8686	8.3820	101.8686	0.00
08/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2382	3	2382	3	0.00
08/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2232	3	2232	3	0.00
08/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2538	3	2538	3	0.00
08/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1624	1	1624	1	0.00
08/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1861	1	1861	1	0.00
08/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1739	1	1739	1	0.00
08/12/2010	R204 On 04-August-11			Bond Future	8.50	99.3195	8.5000	99.3195	0.00
08/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1401	2	1401	2	0.00
08/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1306	2	1306	2	0.00
08/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1500	2	1500	2	0.00
08/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3923	3	3923	3	0.00
08/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	4277	4	4277	4	0.00
08/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	4098	4	4098	4	0.00
08/12/2010	R206 On 03-February-11			Bond Future	6.92	102.4060	6.9210	102.4060	0.00
08/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	2806	3	2806	3	0.00
08/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	2680	3	2680	3	0.00
08/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	2932	3	2932	3	0.00
08/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	5	0	5	0	0.00
08/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	8	0	8	0	0.00
08/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	6	0	6	0	0.00
08/12/2010	R206 On 05-May-11			Bond Future	7.03	103.9022	7.0310	103.9022	0.00
08/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1486	2	1486	2	0.00
08/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1574	2	1574	2	0.00
08/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1401	2	1401	2	0.00
08/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	391	0	391	0	0.00
08/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	325	0	325	0	0.00
08/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	356	0	356	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	R206 On 04-August-11			Bond Future	7.17	101.6504	7.1730	101.6504	0.00
08/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	722	1	722	1	0.00
08/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	772	1	772	1	0.00
08/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	673	1	673	1	0.00
08/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	1166	1	1166	1	0.00
08/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	1044	1	1044	1	0.00
08/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	1104	1	1104	1	0.00
08/12/2010	R207 On 03-February-11			Bond Future	8.37	94.5618	8.3680	94.5618	800.00
08/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	2705	4	2705	4	0.00
08/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	2927	4	2927	4	0.00
08/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	2490	3	2490	3	0.00
08/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	548	0	548	0	0.00
08/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	411	0	411	0	0.00
08/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	475	0	475	0	0.00
08/12/2010	R207 On 05-May-11			Bond Future	8.47	95.9439	8.4680	95.9439	0.00
08/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2261	3	2261	3	0.00
08/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2112	3	2112	3	0.00
08/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2415	3	2415	3	0.00
08/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1943	2	1943	2	0.00
08/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	2216	2	2216	2	0.00
08/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	2076	2	2076	2	0.00
08/12/2010	R207 On 04-August-11			Bond Future	8.58	93.7005	8.5780	93.7005	0.00
08/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	1869	2	1869	2	0.00
08/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	1753	2	1753	2	0.00
08/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	1989	2	1989	2	0.00
08/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3567	3	3567	3	0.00
08/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3907	3	3907	3	0.00
08/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3735	3	3735	3	0.00
08/12/2010	R208 On 03-February-11			Bond Future	8.39	92.2877	8.3940	92.2877	5,598.00
08/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	2738	3	2738	3	0.00
08/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	2517	3	2517	3	0.00
08/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	2967	4	2967	4	0.00
08/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	476	0	476	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	631	0	631	0	0.00
08/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	549	0	549	0	0.00
08/12/2010	R208 On 05-May-11			Bond Future	8.48	90.2385	8.4830	90.2385	0.00
08/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2319	3	2319	3	0.00
08/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2480	3	2480	3	0.00
08/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2163	3	2163	3	0.00
08/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	2365	2	2365	2	0.00
08/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	2072	2	2072	2	0.00
08/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	2215	2	2215	2	0.00
08/12/2010	R208 On 04-August-11			Bond Future	8.58	91.5552	8.5800	91.5552	0.00
08/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	1964	2	1964	2	0.00
08/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2092	3	2092	3	0.00
08/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	1841	2	1841	2	0.00
08/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	4147	4	4147	4	0.00
08/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3784	3	3784	3	0.00
08/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3962	3	3962	3	0.00
08/12/2010	R209 On 03-February-11			Bond Future	8.55	79.8582	8.5520	79.8582	22,601.00
08/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	4210	5	4210	5	0.00
08/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	4509	6	4509	6	0.00
08/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	3916	5	3916	5	0.00
08/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	725	0	725	0	0.00
08/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	551	0	551	0	0.00
08/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	634	0	634	0	0.00
08/12/2010	R209 On 05-May-11			Bond Future	8.61	77.8873	8.6130	77.8873	0.00
08/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	2676	3	2676	3	0.00
08/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	2872	4	2872	4	0.00
08/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	2487	3	2487	3	0.00
08/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3842	3	3842	3	0.00
08/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	3391	3	3391	3	0.00
08/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	3611	3	3611	3	0.00
08/12/2010	R209 On 04-August-11			Bond Future	8.68	79.0162	8.6780	79.0162	0.00
08/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3283	4	3283	4	0.00
08/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	3475	4	3475	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
08/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3097	4	3097	4	0.00
08/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	11087	12	11087	12	0.00
08/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	858	1	858	1	0.00
08/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4979	4	4979	4	0.00
08/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	4522	4	4522	4	0.00
08/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4746	4	4746	4	0.00
08/12/2010	R211 On 03-February-11			Bond Future	1.81	103.8614	1.8090	103.8614	589.00
08/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	3899	4	3899	4	0.00
08/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4174	4	4174	4	0.00
08/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3622	4	3622	4	0.00
08/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
08/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
08/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
08/12/2010	R212 On 03-February-11			Bond Future	2.49	102.4669	2.4900	102.4669	1,868.00
08/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4808	5	4808	5	0.00
08/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5265	5	5265	5	0.00
08/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4348	4	4348	4	0.00
08/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
08/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
08/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
08/12/2010	R213 On 03-February-11			Bond Future	8.59	89.2782	8.5930	89.2782	0.00
08/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	4745	3	4745	3	0.00
08/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	5662	4	5662	4	0.00
08/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	5201	4	5201	4	0.00
08/12/2010	R213 On 05-May-11			Bond Future	8.66	87.0455	8.6590	87.0455	0.00
08/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	6188	5	6188	5	0.00
08/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	5275	4	5275	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
08/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	5730	4	5730	4	0.00
08/12/2010	R213 On 04-August-11			Bond Future	8.73	88.3147	8.7310	88.3147	0.00
08/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
08/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
08/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
08/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	5842	5	5842	5	0.00
08/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	6751	5	6751	5	0.00
08/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	6295	5	6295	5	0.00
08/12/2010	TRT1 On 03-February-11			Index Future	337.85	341.0250	337.8450	341.0250	100.00
08/12/2010	TRT1 On 05-May-11			Index Future	342.44	345.6590	342.4380	345.6590	0.00
09/12/2010	AL7T On 03-February-11			Index Future	370.82	370.1080	370.8230	370.1080	30.00
09/12/2010	ALBI On 03-February-11			Index Future	341.78	341.1310	341.7750	341.1310	1,164.00
09/12/2010	ALBI On 05-May-11			Index Future	346.77	346.1180	346.7720	346.1180	2.00
09/12/2010	CRD1 On 03-February-11			Index Future	152.39	152.1740	152.3910	152.1740	2.00
09/12/2010	CRD1 On 05-May-11			Index Future	154.46	154.2430	154.4630	154.2430	0.00
09/12/2010	GOVI On 03-February-11			GOVI	342.70	342.0780	342.7030	342.0780	210.00
09/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	0	0	0	0	0.00
09/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	0	0	0	0	0.00
09/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	0	0	0	0	0.00
09/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	3070	1	3070	1	0.00
09/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	2870	1	2870	1	0.00
09/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	2970	1	2970	1	0.00
09/12/2010	GOVI On 05-May-11			GOVI	347.71	347.0800	347.7140	347.0800	0.00
09/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
09/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
09/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
09/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	12760	2	12760	2	0.00
09/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	12960	2	12960	2	0.00
09/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	12860	2	12860	2	0.00
09/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2010	IGOV On 03-February-11			Index Future	148.35	148.4180	148.3490	148.4180	4.00
09/12/2010	IGOV On 05-May-11			Index Future	150.52	150.5880	150.5180	150.5880	0.00
09/12/2010	IGOV On 04-August-11			Index Future	152.69	152.7600	152.6890	152.7600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	ILBI On 03-February-11			Index Future	401.80	401.9790	401.8020	401.9790	370.00
09/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.55	94.4690	5.5520	94.4690	7,600.00
09/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.54	94.4730	5.5370	94.4730	5,000.00
09/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.51	94.4910	5.5090	94.4910	2,500.00
09/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.51	94.4970	5.5080	94.4970	5,500.00
09/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.51	94.4900	5.5100	94.4900	2.00
09/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.51	94.4830	5.5130	94.4830	0.00
09/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.53	94.4770	5.5260	94.4770	4,500.00
09/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.76	94.2520	5.7580	94.2520	13,900.00
09/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.01	94.0230	6.0140	94.0230	5,200.00
09/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.29	93.7590	6.2930	93.7590	0.00
09/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.58	93.4620	6.5810	93.4620	100.00
09/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.85	93.1900	6.8500	93.1900	40,100.00
09/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/12/2010	OTH1 On 03-February-11			Index Future	336.40	335.6510	336.4030	335.6510	3.00
09/12/2010	OTH1 On 05-May-11			Index Future	341.32	340.5580	341.3220	340.5580	0.00
09/12/2010	R157 On 03-February-11			Bond Future	7.51	128.2162	7.5090	128.2162	7,886.00
09/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	1959	2	1959	2	0.00
09/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	1793	2	1793	2	0.00
09/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2131	2	2131	2	0.00
09/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	225	0	225	0	0.00
09/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	316	0	316	0	0.00
09/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	267	0	267	0	0.00
09/12/2010	R157 On 05-May-11			Bond Future	7.63	123.2784	7.6260	123.2784	705.00
09/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1673	2	1673	2	0.00

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09/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	1792	2	1792	2	0.00
09/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1447	1	1447	1	0.00
09/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1558	1	1558	1	0.00
09/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1254	1	1254	1	0.00
09/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1348	1	1348	1	0.00
09/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	1078	1	1078	1	0.00
09/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	1163	1	1163	1	0.00
09/12/2010	R157 On 04-August-11			Bond Future	7.76	125.0742	7.7630	125.0742	0.00
09/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1202	1	1202	1	0.00
09/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1287	1	1287	1	0.00
09/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1121	1	1121	1	0.00
09/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2342	2	2342	2	0.00
09/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	2116	2	2116	2	0.00
09/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2227	2	2227	2	0.00
09/12/2010	R186 On 03-February-11			Bond Future	8.52	118.2242	8.5160	118.2242	23,674.00
09/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	5158	5	5158	5	0.00
09/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	5530	5	5530	5	0.00
09/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	155	0	155	0	3,000.00
09/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	4796	5	4796	5	0.00
09/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	703	1	703	1	0.00
09/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	7928	8	7928	8	0.00
09/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	523	1	523	1	0.00
09/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	607	1	607	1	0.00
09/12/2010	R186 On 05-May-11			Bond Future	8.60	119.9519	8.5960	119.9519	0.00
09/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	4326	4	4326	4	0.00
09/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	4598	4	4598	4	0.00
09/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1291	1	1291	1	5,500.00
09/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4061	4	4061	4	0.00
09/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	3079	3	3079	3	0.00
09/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	7163	7	7163	7	0.00
09/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2683	3	2683	3	0.00
09/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2876	3	2876	3	0.00
09/12/2010	R186 On 04-August-11			Bond Future	8.68	116.4081	8.6820	116.4081	0.00

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09/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	2747	3	2747	3	0.00
09/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	2568	2	2568	2	0.00
09/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	2933	3	2933	3	0.00
09/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	6576	7	6576	7	0.00
09/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	7192	7	7192	7	0.00
09/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6879	7	6879	7	0.00
09/12/2010	R201 On 03-February-11			Bond Future	7.25	106.0354	7.2540	106.0354	489.00
09/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2557	2	2557	2	0.00
09/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	2714	3	2714	3	0.00
09/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2401	2	2401	2	0.00
09/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	53	0	53	0	0.00
09/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	34	0	34	0	0.00
09/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	42	0	42	0	0.00
09/12/2010	R201 On 05-May-11			Bond Future	7.37	107.5852	7.3650	107.5852	0.00
09/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	1760	2	1760	2	0.00
09/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	1872	2	1872	2	0.00
09/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1651	2	1651	2	0.00
09/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	583	1	583	1	0.00
09/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	488	1	488	1	0.00
09/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	534	1	534	1	0.00
09/12/2010	R201 On 04-August-11			Bond Future	7.50	104.7427	7.4990	104.7427	0.00
09/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	889	1	889	1	0.00
09/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	955	1	955	1	0.00
09/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	826	1	826	1	0.00
09/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1726	2	1726	2	0.00
09/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1553	2	1553	2	0.00
09/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1637	2	1637	2	0.00
09/12/2010	R202 On 03-February-11			Bond Future	0.42	166.5136	0.4190	166.5136	3,519.00
09/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59376	59	59376	59	0.00
09/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60223	60	60223	60	0.00
09/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58521	59	58521	59	0.00
09/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
09/12/2010	R202 On 03-February-11	3.10	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
09/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
09/12/2010	R202 On 05-May-11			Bond Future	0.34	168.9618	0.3420	168.9618	6,500.00
09/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42273	42	42273	42	0.00
09/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43301	43	43301	43	0.00
09/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41235	41	41235	41	0.00
09/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
09/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
09/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
09/12/2010	R203 On 03-February-11			Bond Future	8.13	103.7162	8.1270	103.7162	1,407.00
09/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2244	2	2244	2	0.00
09/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2436	2	2436	2	0.00
09/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2059	2	2059	2	0.00
09/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	751	1	751	1	1,000.00
09/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	444	1	444	1	0.00
09/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1395	2	1395	2	0.00
09/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	328	0	328	0	0.00
09/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	382	0	382	0	0.00
09/12/2010	R203 On 05-May-11			Bond Future	8.24	101.0725	8.2390	101.0725	0.00
09/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	1793	2	1793	2	0.00
09/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1669	2	1669	2	0.00
09/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	1922	2	1922	2	0.00
09/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1625	2	1625	2	0.00
09/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1859	2	1859	2	0.00
09/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1739	2	1739	2	0.00
09/12/2010	R203 On 04-August-11			Bond Future	8.37	102.5439	8.3650	102.5439	0.00
09/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1420	1	1420	1	0.00
09/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1327	1	1327	1	0.00
09/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1517	1	1517	1	0.00
09/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	3007	3	3007	3	0.00
09/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	3296	3	3296	3	0.00
09/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	3149	3	3149	3	0.00
09/12/2010	R204 On 03-February-11			Bond Future	8.24	99.4884	8.2390	99.4884	1,926.00
09/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2069	2	2069	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	1881	2	1881	2	0.00
09/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2266	2	2266	2	0.00
09/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	526	1	526	1	0.00
09/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	696	1	696	1	0.00
09/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	606	1	606	1	0.00
09/12/2010	R204 On 05-May-11			Bond Future	8.34	100.9435	8.3440	100.9435	0.00
09/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2494	2	2494	2	0.00
09/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2654	3	2654	3	0.00
09/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2339	2	2339	2	0.00
09/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1759	2	1759	2	0.00
09/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1532	2	1532	2	0.00
09/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1643	2	1643	2	0.00
09/12/2010	R204 On 04-August-11			Bond Future	8.46	98.3808	8.4590	98.3808	0.00
09/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1473	1	1473	1	0.00
09/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1576	2	1576	2	0.00
09/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1375	1	1375	1	0.00
09/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	4129	4	4129	4	0.00
09/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3781	4	3781	4	0.00
09/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3952	4	3952	4	0.00
09/12/2010	R206 On 03-February-11			Bond Future	6.89	102.0037	6.8930	102.0037	0.00
09/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	2879	3	2879	3	0.00
09/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3005	3	3005	3	0.00
09/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	2752	3	2752	3	0.00
09/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	6	0	6	0	0.00
09/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	4	0	4	0	0.00
09/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	5	0	5	0	0.00
09/12/2010	R206 On 05-May-11			Bond Future	7.00	103.4961	7.0010	103.4961	0.00
09/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1537	1	1537	1	0.00
09/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1450	1	1450	1	0.00
09/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1626	2	1626	2	0.00
09/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	304	0	304	0	0.00
09/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	367	0	367	0	0.00
09/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	335	0	335	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
09/12/2010	R206 On 04-August-11			Bond Future	7.14	101.2392	7.1390	101.2392	0.00
09/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	754	1	754	1	0.00
09/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	703	1	703	1	0.00
09/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	805	1	805	1	0.00
09/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	1002	1	1002	1	0.00
09/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	1121	1	1121	1	0.00
09/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	1061	1	1061	1	0.00
09/12/2010	R207 On 03-February-11			Bond Future	8.34	93.5351	8.3360	93.5351	800.00
09/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	2842	3	2842	3	0.00
09/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	2622	2	2622	2	0.00
09/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3070	3	3070	3	0.00
09/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	364	0	364	0	0.00
09/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	490	1	490	1	0.00
09/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	422	0	422	0	0.00
09/12/2010	R207 On 05-May-11			Bond Future	8.44	94.9028	8.4350	94.9028	0.00
09/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2355	2	2355	2	0.00
09/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2514	2	2514	2	0.00
09/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2202	2	2202	2	0.00
09/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	2115	2	2115	2	0.00
09/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1851	2	1851	2	0.00
09/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1980	2	1980	2	0.00
09/12/2010	R207 On 04-August-11			Bond Future	8.54	92.6482	8.5440	92.6482	0.00
09/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	1942	2	1942	2	0.00
09/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2065	2	2065	2	0.00
09/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	1823	2	1823	2	0.00
09/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3786	4	3786	4	0.00
09/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3452	4	3452	4	0.00
09/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3617	4	3617	4	0.00
09/12/2010	R208 On 03-February-11			Bond Future	8.37	91.3378	8.3670	91.3378	5,598.00
09/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	2856	3	2856	3	0.00
09/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3089	3	3089	3	0.00
09/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	2629	3	2629	3	0.00
09/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	574	1	574	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
09/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	429	0	429	0	0.00
09/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	498	1	498	1	0.00
09/12/2010	R208 On 05-May-11			Bond Future	8.46	89.2788	8.4560	89.2788	0.00
09/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2398	2	2398	2	0.00
09/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2239	2	2239	2	0.00
09/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2563	2	2563	2	0.00
09/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1990	2	1990	2	0.00
09/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	2276	2	2276	2	0.00
09/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	2129	2	2129	2	0.00
09/12/2010	R208 On 04-August-11			Bond Future	8.55	90.5815	8.5520	90.5815	0.00
09/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2027	2	2027	2	0.00
09/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2157	2	2157	2	0.00
09/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	1901	2	1901	2	0.00
09/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	4039	4	4039	4	0.00
09/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3681	4	3681	4	0.00
09/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3858	4	3858	4	0.00
09/12/2010	R209 On 03-February-11			Bond Future	8.51	78.5973	8.5110	78.5973	22,601.00
09/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	4468	4	4468	4	0.00
09/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4165	4	4165	4	0.00
09/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	4776	5	4776	5	0.00
09/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	476	1	476	1	0.00
09/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	633	1	633	1	0.00
09/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	551	1	551	1	0.00
09/12/2010	R209 On 05-May-11			Bond Future	8.57	76.5997	8.5710	76.5997	0.00
09/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	2832	3	2832	3	0.00
09/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3035	3	3035	3	0.00
09/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	2636	2	2636	2	0.00
09/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3646	4	3646	4	0.00
09/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	3209	3	3209	3	0.00
09/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	3422	4	3422	4	0.00
09/12/2010	R209 On 04-August-11			Bond Future	8.63	77.7118	8.6340	77.7118	0.00
09/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3444	3	3444	3	0.00
09/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	3642	3	3642	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
09/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3252	3	3252	3	0.00
09/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	11390	11	11390	11	0.00
09/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	804	1	804	1	0.00
09/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4776	5	4776	5	0.00
09/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	4332	5	4332	5	0.00
09/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4549	5	4549	5	0.00
09/12/2010	R211 On 03-February-11			Bond Future	1.81	103.9535	1.8100	103.9535	589.00
09/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	3893	4	3893	4	0.00
09/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4168	4	4168	4	0.00
09/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3616	4	3616	4	0.00
09/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/12/2010	R212 On 03-February-11			Bond Future	2.47	102.5444	2.4700	102.5444	2,518.00
09/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	5002	5	5002	5	0.00
09/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5459	5	5459	5	0.00
09/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4542	4	4542	4	0.00
09/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
09/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
09/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
09/12/2010	R213 On 03-February-11			Bond Future	8.58	87.9974	8.5770	87.9974	0.00
09/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
09/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
09/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
09/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	5527	6	5527	6	0.00
09/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	4610	5	4610	5	0.00
09/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	5067	5	5067	5	0.00
09/12/2010	R213 On 05-May-11			Bond Future	8.64	85.7481	8.6430	85.7481	0.00
09/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
09/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
09/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
09/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	5142	5	5142	5	0.00
09/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	6055	6	6055	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	5597	6	5597	6	0.00
09/12/2010	R213 On 04-August-11			Bond Future	8.71	86.9943	8.7140	86.9943	0.00
09/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
09/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
09/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
09/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	6612	7	6612	7	0.00
09/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	5703	6	5703	6	0.00
09/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	6156	6	6156	6	0.00
09/12/2010	TRT1 On 03-February-11			Index Future	338.50	337.8450	338.4990	337.8450	100.00
09/12/2010	TRT1 On 05-May-11			Index Future	343.10	342.4380	343.1020	342.4380	0.00
10/12/2010	AL7T On 03-February-11			Index Future	372.77	370.8230	372.7680	370.8230	30.00
10/12/2010	ALBI On 03-February-11			Index Future	343.45	341.7750	343.4460	341.7750	1,164.00
10/12/2010	ALBI On 05-May-11			Index Future	348.47	346.7720	348.4690	346.7720	2.00
10/12/2010	CRD1 On 03-February-11			Index Future	152.79	152.3910	152.7890	152.3910	2.00
10/12/2010	CRD1 On 05-May-11			Index Future	154.87	154.4630	154.8670	154.4630	0.00
10/12/2010	GOVI On 03-February-11			GOVI	344.32	342.7030	344.3150	342.7030	210.00
10/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	13150	0	13150	0	0.00
10/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	13050	0	13050	0	0.00
10/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	13250	0	13250	0	0.00
10/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
10/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
10/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
10/12/2010	GOVI On 05-May-11			GOVI	349.35	347.7140	349.3500	347.7140	0.00
10/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	3500	0	3500	0	0.00
10/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	3600	0	3600	0	0.00
10/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	3400	0	3400	0	0.00
10/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	1	0	1	0.00
10/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	1	0	1	0.00
10/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	1	0	1	0.00
10/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/12/2010	IGOV On 03-February-11			Index Future	148.37	148.3490	148.3670	148.3490	4.00
10/12/2010	IGOV On 05-May-11			Index Future	150.54	150.5180	150.5370	150.5180	0.00
10/12/2010	IGOV On 04-August-11			Index Future	152.71	152.6890	152.7080	152.6890	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	ILBI On 03-February-11			Index Future	401.86	401.8020	401.8600	401.8020	370.00
10/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.55	94.4480	5.5500	94.4480	7,600.00
10/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.54	94.4630	5.5400	94.4630	5,000.00
10/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.52	94.4910	5.5200	94.4910	2,500.00
10/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.51	94.4920	5.5100	94.4920	5,500.00
10/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.51	94.4900	5.5100	94.4900	2.00
10/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.52	94.4870	5.5200	94.4870	0.00
10/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.52	94.4740	5.5200	94.4740	4,500.00
10/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.74	94.2420	5.7400	94.2420	13,900.00
10/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.98	93.9860	5.9800	93.9860	5,200.00
10/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.25	93.7070	6.2500	93.7070	0.00
10/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.56	93.4190	6.5600	93.4190	100.00
10/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	40,100.00
10/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
10/12/2010	OTH1 On 03-February-11			Index Future	338.39	336.4030	338.3930	336.4030	3.00
10/12/2010	OTH1 On 05-May-11			Index Future	343.34	341.3220	343.3410	341.3220	0.00
10/12/2010	R157 On 03-February-11			Bond Future	7.43	128.3557	7.4290	128.3557	7,886.00
10/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2237	2	2237	2	0.00
10/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2418	2	2418	2	0.00
10/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	2061	2	2061	2	0.00
10/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	234	0	234	0	0.00
10/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	162	0	162	0	0.00
10/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	195	0	195	0	0.00
10/12/2010	R157 On 05-May-11			Bond Future	7.54	123.4225	7.5410	123.4225	705.00
10/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1873	2	1873	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
10/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	2000	2	2000	2	0.00
10/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1749	2	1749	2	0.00
10/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1630	1	1630	1	0.00
10/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1180	1	1180	1	0.00
10/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1094	1	1094	1	0.00
10/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	935	1	935	1	0.00
10/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	1012	1	1012	1	0.00
10/12/2010	R157 On 04-August-11			Bond Future	7.67	125.2213	7.6710	125.2213	0.00
10/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1351	1	1351	1	0.00
10/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1263	1	1263	1	0.00
10/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1443	1	1443	1	0.00
10/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	1915	2	1915	2	0.00
10/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2126	2	2126	2	0.00
10/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2018	2	2018	2	0.00
10/12/2010	R186 On 03-February-11			Bond Future	8.43	118.4852	8.4340	118.4852	24,674.00
10/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	5805	5	5805	5	0.00
10/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6193	6	6193	6	0.00
10/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5423	5	5423	5	0.00
10/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	212	0	212	0	3,000.00
10/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	532	1	532	1	0.00
10/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	7187	8	7187	8	0.00
10/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	389	1	389	1	0.00
10/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	456	1	456	1	0.00
10/12/2010	R186 On 05-May-11			Bond Future	8.51	120.2175	8.5110	120.2175	0.00
10/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	4799	4	4799	4	0.00
10/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5087	5	5087	5	0.00
10/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4517	4	4517	4	0.00
10/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1506	1	1506	1	5,500.00
10/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2723	3	2723	3	0.00
10/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6566	7	6566	7	0.00
10/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2360	3	2360	3	0.00
10/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2537	3	2537	3	0.00
10/12/2010	R186 On 04-August-11			Bond Future	8.59	116.6779	8.5940	116.6779	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3059	3	3059	3	0.00
10/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3259	3	3259	3	0.00
10/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	2866	3	2866	3	0.00
10/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6665	7	6665	7	0.00
10/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	6077	7	6077	7	0.00
10/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6366	7	6366	7	0.00
10/12/2010	R201 On 03-February-11			Bond Future	7.18	106.1277	7.1750	106.1277	489.00
10/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2813	3	2813	3	0.00
10/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2654	2	2654	2	0.00
10/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	2972	3	2972	3	0.00
10/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	21	0	21	0	0.00
10/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	35	0	35	0	0.00
10/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	28	0	28	0	0.00
10/12/2010	R201 On 05-May-11			Bond Future	7.28	107.6783	7.2790	107.6783	0.00
10/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	1952	2	1952	2	0.00
10/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1837	2	1837	2	0.00
10/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	2069	2	2069	2	0.00
10/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	408	0	408	0	0.00
10/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	492	1	492	1	0.00
10/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	449	1	449	1	0.00
10/12/2010	R201 On 04-August-11			Bond Future	7.41	104.8384	7.4050	104.8384	0.00
10/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	1007	1	1007	1	0.00
10/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	939	1	939	1	0.00
10/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	1078	1	1078	1	0.00
10/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1394	2	1394	2	0.00
10/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1557	2	1557	2	0.00
10/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1474	2	1474	2	0.00
10/12/2010	R202 On 03-February-11			Bond Future	0.42	166.5136	0.4200	166.5136	3,519.00
10/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59347	59	59347	59	0.00
10/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60194	60	60194	60	0.00
10/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58491	59	58491	59	0.00
10/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
10/12/2010	R202 On 03-February-11	3.10	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
10/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
10/12/2010	R202 On 05-May-11			Bond Future	0.34	168.9324	0.3420	168.9324	6,500.00
10/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42273	42	42273	42	0.00
10/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41235	41	41235	41	0.00
10/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43301	43	43301	43	0.00
10/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
10/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
10/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
10/12/2010	R203 On 03-February-11			Bond Future	8.05	103.9331	8.0490	103.9331	1,407.00
10/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2547	2	2547	2	0.00
10/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2749	2	2749	2	0.00
10/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	914	1	914	1	1,000.00
10/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2350	2	2350	2	0.00
10/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	340	0	340	0	0.00
10/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1163	1	1163	1	0.00
10/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	246	0	246	0	0.00
10/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	290	0	290	0	0.00
10/12/2010	R203 On 05-May-11			Bond Future	8.16	101.2914	8.1570	101.2914	0.00
10/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	2000	2	2000	2	0.00
10/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2138	2	2138	2	0.00
10/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1867	2	1867	2	0.00
10/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1657	2	1657	2	0.00
10/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1441	2	1441	2	0.00
10/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1546	2	1546	2	0.00
10/12/2010	R203 On 04-August-11			Bond Future	8.28	102.7639	8.2770	102.7639	0.00
10/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1581	1	1581	1	0.00
10/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1685	2	1685	2	0.00
10/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1482	1	1482	1	0.00
10/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	3038	3	3038	3	0.00
10/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2762	3	2762	3	0.00
10/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	2897	3	2897	3	0.00
10/12/2010	R204 On 03-February-11			Bond Future	8.16	99.6975	8.1610	99.6975	1,926.00
10/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2378	2	2378	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
10/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2588	2	2588	2	0.00
10/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	2175	2	2175	2	0.00
10/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	548	1	548	1	0.00
10/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	405	1	405	1	0.00
10/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	473	1	473	1	0.00
10/12/2010	R204 On 05-May-11			Bond Future	8.26	101.1518	8.2620	101.1518	0.00
10/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2755	2	2755	2	0.00
10/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2591	2	2591	2	0.00
10/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2924	3	2924	3	0.00
10/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1350	2	1350	2	0.00
10/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1560	2	1560	2	0.00
10/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1452	2	1452	2	0.00
10/12/2010	R204 On 04-August-11			Bond Future	8.37	98.5985	8.3740	98.5985	0.00
10/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1637	1	1637	1	0.00
10/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1531	1	1531	1	0.00
10/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1747	2	1747	2	0.00
10/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3499	4	3499	4	0.00
10/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	3832	4	3832	4	0.00
10/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3663	4	3663	4	0.00
10/12/2010	R206 On 03-February-11			Bond Future	6.82	102.0777	6.8180	102.0777	0.00
10/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	3075	3	3075	3	0.00
10/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	2948	3	2948	3	0.00
10/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3202	3	3202	3	0.00
10/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	3	0	3	0	0.00
10/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	4	0	4	0	0.00
10/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
10/12/2010	R206 On 05-May-11			Bond Future	6.92	103.5689	6.9180	103.5689	0.00
10/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1685	2	1685	2	0.00
10/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1778	2	1778	2	0.00
10/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1595	1	1595	1	0.00
10/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	311	0	311	0	0.00
10/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	254	0	254	0	0.00
10/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	281	0	281	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
10/12/2010	R206 On 04-August-11			Bond Future	7.05	101.3142	7.0470	101.3142	0.00
10/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	847	1	847	1	0.00
10/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	902	1	902	1	0.00
10/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	792	1	792	1	0.00
10/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	1007	1	1007	1	0.00
10/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	895	1	895	1	0.00
10/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	951	1	951	1	0.00
10/12/2010	R207 On 03-February-11			Bond Future	8.25	93.7250	8.2480	93.7250	800.00
10/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3255	3	3255	3	0.00
10/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3495	3	3495	3	0.00
10/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	3021	3	3021	3	0.00
10/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	364	0	364	0	0.00
10/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	264	0	264	0	0.00
10/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	311	0	311	0	0.00
10/12/2010	R207 On 05-May-11			Bond Future	8.34	95.0937	8.3430	95.0937	0.00
10/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2646	2	2646	2	0.00
10/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2482	2	2482	2	0.00
10/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2816	3	2816	3	0.00
10/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1619	2	1619	2	0.00
10/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1861	2	1861	2	0.00
10/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1736	2	1736	2	0.00
10/12/2010	R207 On 04-August-11			Bond Future	8.45	92.8394	8.4480	92.8394	0.00
10/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2171	2	2171	2	0.00
10/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	2043	2	2043	2	0.00
10/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2303	2	2303	2	0.00
10/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3147	3	3147	3	0.00
10/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3464	4	3464	4	0.00
10/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3303	4	3303	4	0.00
10/12/2010	R208 On 03-February-11			Bond Future	8.27	91.5067	8.2740	91.5067	5,598.00
10/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3307	3	3307	3	0.00
10/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	3064	3	3064	3	0.00
10/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3555	3	3555	3	0.00
10/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	310	0	310	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
10/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	424	1	424	1	0.00
10/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	364	0	364	0	0.00
10/12/2010	R208 On 05-May-11			Bond Future	8.36	89.4440	8.3590	89.4440	0.00
10/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2720	2	2720	2	0.00
10/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2897	3	2897	3	0.00
10/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2548	2	2548	2	0.00
10/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	1988	2	1988	2	0.00
10/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1727	2	1727	2	0.00
10/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1854	2	1854	2	0.00
10/12/2010	R208 On 04-August-11			Bond Future	8.45	90.7488	8.4520	90.7488	0.00
10/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2279	2	2279	2	0.00
10/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2420	2	2420	2	0.00
10/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2143	2	2143	2	0.00
10/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3681	4	3681	4	0.00
10/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3343	4	3343	4	0.00
10/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3509	4	3509	4	0.00
10/12/2010	R209 On 03-February-11			Bond Future	8.43	78.9386	8.4290	78.9386	22,601.00
10/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	5025	4	5025	4	0.00
10/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5347	5	5347	5	0.00
10/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4706	4	4706	4	0.00
10/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	484	1	484	1	0.00
10/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	357	0	357	0	0.00
10/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	417	1	417	1	0.00
10/12/2010	R209 On 05-May-11			Bond Future	8.49	76.9452	8.4870	76.9452	0.00
10/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3176	3	3176	3	0.00
10/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3394	3	3394	3	0.00
10/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	2965	3	2965	3	0.00
10/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3276	4	3276	4	0.00
10/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2869	3	2869	3	0.00
10/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	3067	3	3067	3	0.00
10/12/2010	R209 On 04-August-11			Bond Future	8.55	78.0692	8.5480	78.0692	0.00
10/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3786	3	3786	3	0.00
10/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	3995	4	3995	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
10/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3581	3	3581	3	0.00
10/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	12001	11	12001	11	0.00
10/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	708	1	708	1	0.00
10/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4399	5	4399	5	0.00
10/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	3978	4	3978	4	0.00
10/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4185	5	4185	5	0.00
10/12/2010	R211 On 03-February-11			Bond Future	1.81	103.9478	1.8110	103.9478	589.00
10/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	3887	4	3887	4	0.00
10/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4163	4	4163	4	0.00
10/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3611	4	3611	4	0.00
10/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
10/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
10/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
10/12/2010	R212 On 03-February-11			Bond Future	2.47	102.7384	2.4710	102.7384	2,518.00
10/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4992	5	4992	5	0.00
10/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5449	5	5449	5	0.00
10/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4532	5	4532	5	0.00
10/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
10/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
10/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
10/12/2010	R213 On 03-February-11			Bond Future	8.49	88.1317	8.4940	88.1317	0.00
10/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3908	5	3908	5	0.00
10/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4825	6	4825	6	0.00
10/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4365	5	4365	5	0.00
10/12/2010	R213 On 05-May-11			Bond Future	8.56	85.8806	8.5580	85.8806	0.00
10/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5346	6	5346	6	0.00
10/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4433	5	4433	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
10/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4887	6	4887	6	0.00
10/12/2010	R213 On 04-August-11			Bond Future	8.63	87.1332	8.6270	87.1332	0.00
10/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
10/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
10/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
10/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4988	6	4988	6	0.00
10/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5896	7	5896	7	0.00
10/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5440	6	5440	6	0.00
10/12/2010	TRT1 On 03-February-11			Index Future	340.08	338.4990	340.0810	338.4990	100.00
10/12/2010	TRT1 On 05-May-11			Index Future	344.71	343.1020	344.7060	343.1020	0.00
13/12/2010	AL7T On 03-February-11			Index Future	371.97	372.7680	371.9670	372.7680	30.00
13/12/2010	ALBI On 03-February-11			Index Future	342.79	343.4460	342.7870	343.4460	1,164.00
13/12/2010	ALBI On 05-May-11			Index Future	347.80	348.4690	347.8010	348.4690	2.00
13/12/2010	CRD1 On 03-February-11			Index Future	152.94	152.7890	152.9360	152.7890	2.00
13/12/2010	CRD1 On 05-May-11			Index Future	155.02	154.8670	155.0170	154.8670	0.00
13/12/2010	GOVI On 03-February-11			GOVI	343.68	344.3150	343.6820	344.3150	210.00
13/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	6820	1	6820	1	0.00
13/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	6920	1	6920	1	0.00
13/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	6720	1	6720	1	0.00
13/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
13/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
13/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
13/12/2010	GOVI On 05-May-11			GOVI	348.71	349.3500	348.7090	349.3500	0.00
13/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
13/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
13/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
13/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	2810	0	2810	0	0.00
13/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	3010	0	3010	0	0.00
13/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	2910	0	2910	0	0.00
13/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/12/2010	IGOV On 03-February-11			Index Future	148.63	148.3670	148.6270	148.3670	4.00
13/12/2010	IGOV On 05-May-11			Index Future	150.80	150.5370	150.8010	150.5370	0.00
13/12/2010	IGOV On 04-August-11			Index Future	152.98	152.7080	152.9770	152.7080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	ILBI On 03-February-11			Index Future	402.56	401.8600	402.5640	401.8600	370.00
13/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	7,600.00
13/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.52	94.4600	5.5200	94.4600	5,000.00
13/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.47	94.4800	5.4700	94.4800	2,500.00
13/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.46	94.4900	5.4610	94.4900	5,500.00
13/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.46	94.4900	5.4610	94.4900	2.00
13/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.47	94.4800	5.4660	94.4800	0.00
13/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.47	94.4800	5.4730	94.4800	4,500.00
13/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.68	94.2600	5.6780	94.2600	13,900.00
13/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.92	94.0200	5.9240	94.0200	5,200.00
13/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.21	93.7500	6.2080	93.7500	0.00
13/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.52	93.4400	6.5200	93.4400	100.00
13/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.80	93.1500	6.8000	93.1500	40,100.00
13/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/12/2010	OTH1 On 03-February-11			Index Future	337.59	338.3930	337.5880	338.3930	3.00
13/12/2010	OTH1 On 05-May-11			Index Future	342.53	343.3410	342.5260	343.3410	0.00
13/12/2010	R157 On 03-February-11			Bond Future	7.47	128.7056	7.4690	128.7056	7,886.00
13/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2077	2	2077	2	0.00
13/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	1904	2	1904	2	0.00
13/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2255	2	2255	2	0.00
13/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	174	0	174	0	0.00
13/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	252	0	252	0	0.00
13/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	211	0	211	0	0.00
13/12/2010	R157 On 05-May-11			Bond Future	7.58	123.7735	7.5830	123.7735	705.00
13/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1756	2	1756	2	0.00

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13/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	1879	2	1879	2	0.00
13/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1636	2	1636	2	0.00
13/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1521	2	1521	2	0.00
13/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1245	1	1245	1	0.00
13/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1154	1	1154	1	0.00
13/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	987	1	987	1	0.00
13/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	1069	1	1069	1	0.00
13/12/2010	R157 On 04-August-11			Bond Future	7.72	125.5784	7.7160	125.5784	0.00
13/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1265	1	1265	1	0.00
13/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1353	1	1353	1	0.00
13/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1180	1	1180	1	0.00
13/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2218	2	2218	2	0.00
13/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	2000	2	2000	2	0.00
13/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2107	2	2107	2	0.00
13/12/2010	R186 On 03-February-11			Bond Future	8.47	119.2830	8.4730	119.2830	24,674.00
13/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	5448	6	5448	6	0.00
13/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	5832	6	5832	6	0.00
13/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	160	0	160	0	3,000.00
13/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5072	5	5072	5	0.00
13/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	561	1	561	1	0.00
13/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	7515	7	7515	7	0.00
13/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	408	0	408	0	0.00
13/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	479	0	479	0	0.00
13/12/2010	R186 On 05-May-11			Bond Future	8.55	121.0294	8.5520	121.0294	0.00
13/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	4525	5	4525	5	0.00
13/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	4806	5	4806	5	0.00
13/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4251	5	4251	5	0.00
13/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1365	2	1365	2	5,500.00
13/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2850	3	2850	3	0.00
13/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6817	7	6817	7	0.00
13/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2471	2	2471	2	0.00
13/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2656	3	2656	3	0.00
13/12/2010	R186 On 04-August-11			Bond Future	8.64	117.5026	8.6360	117.5026	0.00

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13/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	2876	3	2876	3	0.00
13/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	2690	3	2690	3	0.00
13/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3068	3	3068	3	0.00
13/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	6281	6	6281	6	0.00
13/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6884	7	6884	7	0.00
13/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6578	6	6578	6	0.00
13/12/2010	R201 On 03-February-11			Bond Future	7.22	106.3984	7.2150	106.3984	489.00
13/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2677	3	2677	3	0.00
13/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	2837	3	2837	3	0.00
13/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2519	3	2519	3	0.00
13/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	37	0	37	0	0.00
13/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	23	0	23	0	0.00
13/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	29	0	29	0	0.00
13/12/2010	R201 On 05-May-11			Bond Future	7.32	107.9547	7.3220	107.9547	0.00
13/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	1843	2	1843	2	0.00
13/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1732	2	1732	2	0.00
13/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	1959	2	1959	2	0.00
13/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	437	0	437	0	0.00
13/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	526	0	526	0	0.00
13/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	479	0	479	0	0.00
13/12/2010	R201 On 04-August-11			Bond Future	7.45	105.1202	7.4520	105.1202	0.00
13/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	938	1	938	1	0.00
13/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	1006	1	1006	1	0.00
13/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	872	1	872	1	0.00
13/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1631	2	1631	2	0.00
13/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1463	1	1463	1	0.00
13/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1546	1	1546	1	0.00
13/12/2010	R202 On 03-February-11			Bond Future	0.37	166.4843	0.3740	166.4843	3,649.00
13/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	60701	59	60701	59	0.00
13/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	61548	60	61548	60	0.00
13/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	59846	58	59846	58	0.00
13/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
13/12/2010	R202 On 03-February-11	3.10	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
13/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
13/12/2010	R202 On 05-May-11			Bond Future	0.30	168.9324	0.2960	168.9324	6,500.00
13/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	43631	42	43631	42	0.00
13/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	42593	41	42593	41	0.00
13/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	44659	43	44659	43	0.00
13/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
13/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
13/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
13/12/2010	R203 On 03-February-11			Bond Future	8.08	104.3280	8.0770	104.3280	1,407.00
13/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2412	3	2412	3	0.00
13/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2613	3	2613	3	0.00
13/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2218	2	2218	2	0.00
13/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	821	1	821	1	1,000.00
13/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	350	0	350	0	0.00
13/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1212	1	1212	1	0.00
13/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	252	0	252	0	0.00
13/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	297	0	297	0	0.00
13/12/2010	R203 On 05-May-11			Bond Future	8.19	101.6918	8.1870	101.6918	0.00
13/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	1902	2	1902	2	0.00
13/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2037	2	2037	2	0.00
13/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1772	2	1772	2	0.00
13/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1709	2	1709	2	0.00
13/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1487	1	1487	1	0.00
13/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1595	2	1595	2	0.00
13/12/2010	R203 On 04-August-11			Bond Future	8.31	103.1775	8.3090	103.1775	0.00
13/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1506	2	1506	2	0.00
13/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1409	1	1409	1	0.00
13/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1608	2	1608	2	0.00
13/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2835	3	2835	3	0.00
13/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	3115	3	3115	3	0.00
13/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	2972	3	2972	3	0.00
13/12/2010	R204 On 03-February-11			Bond Future	8.21	100.1400	8.2050	100.1400	1,926.00
13/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2167	2	2167	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	1971	2	1971	2	0.00
13/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2372	3	2372	3	0.00
13/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	439	0	439	0	0.00
13/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	594	1	594	1	0.00
13/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	512	0	512	0	0.00
13/12/2010	R204 On 05-May-11			Bond Future	8.31	101.6032	8.3080	101.6032	0.00
13/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2582	3	2582	3	0.00
13/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2423	3	2423	3	0.00
13/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2746	3	2746	3	0.00
13/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1426	1	1426	1	0.00
13/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1646	2	1646	2	0.00
13/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1533	1	1533	1	0.00
13/12/2010	R204 On 04-August-11			Bond Future	8.42	99.0517	8.4220	99.0517	0.00
13/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1525	2	1525	2	0.00
13/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1631	2	1631	2	0.00
13/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1424	2	1424	2	0.00
13/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	3981	4	3981	4	0.00
13/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3639	3	3639	3	0.00
13/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3807	4	3807	4	0.00
13/12/2010	R206 On 03-February-11			Bond Future	6.85	102.2761	6.8530	102.2761	0.00
13/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	2982	3	2982	3	0.00
13/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3109	3	3109	3	0.00
13/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	2856	3	2856	3	0.00
13/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	4	0	4	0	0.00
13/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
13/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
13/12/2010	R206 On 05-May-11			Bond Future	6.96	103.7707	6.9560	103.7707	0.00
13/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1609	2	1609	2	0.00
13/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1700	2	1700	2	0.00
13/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1520	2	1520	2	0.00
13/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	328	0	328	0	0.00
13/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	269	0	269	0	0.00
13/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	297	0	297	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	R206 On 04-August-11			Bond Future	7.09	101.5175	7.0900	101.5175	0.00
13/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	796	1	796	1	0.00
13/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	743	1	743	1	0.00
13/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	849	1	849	1	0.00
13/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	937	1	937	1	0.00
13/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	1053	1	1053	1	0.00
13/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	995	1	995	1	0.00
13/12/2010	R207 On 03-February-11			Bond Future	8.29	94.2499	8.2870	94.2499	800.00
13/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3041	3	3041	3	0.00
13/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	2810	3	2810	3	0.00
13/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3278	3	3278	3	0.00
13/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	280	0	280	0	0.00
13/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	387	0	387	0	0.00
13/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	330	0	330	0	0.00
13/12/2010	R207 On 05-May-11			Bond Future	8.38	95.6283	8.3840	95.6283	0.00
13/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2488	3	2488	3	0.00
13/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2329	2	2329	2	0.00
13/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2653	3	2653	3	0.00
13/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1694	2	1694	2	0.00
13/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1946	2	1946	2	0.00
13/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1817	2	1817	2	0.00
13/12/2010	R207 On 04-August-11			Bond Future	8.49	93.3821	8.4900	93.3821	0.00
13/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2049	2	2049	2	0.00
13/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2177	2	2177	2	0.00
13/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	1926	2	1926	2	0.00
13/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3584	3	3584	3	0.00
13/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3259	3	3259	3	0.00
13/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3419	3	3419	3	0.00
13/12/2010	R208 On 03-February-11			Bond Future	8.32	92.0916	8.3180	92.0916	5,598.00
13/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3057	3	3057	3	0.00
13/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3301	4	3301	4	0.00
13/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	2820	3	2820	3	0.00
13/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	458	0	458	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	334	0	334	0	0.00
13/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	392	0	392	0	0.00
13/12/2010	R208 On 05-May-11			Bond Future	8.41	90.0406	8.4050	90.0406	0.00
13/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2537	3	2537	3	0.00
13/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2708	3	2708	3	0.00
13/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2371	3	2371	3	0.00
13/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	2095	2	2095	2	0.00
13/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1822	2	1822	2	0.00
13/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1955	2	1955	2	0.00
13/12/2010	R208 On 04-August-11			Bond Future	8.50	91.3497	8.4990	91.3497	0.00
13/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2137	2	2137	2	0.00
13/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2273	2	2273	2	0.00
13/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2006	2	2006	2	0.00
13/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3827	4	3827	4	0.00
13/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3479	3	3479	3	0.00
13/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3650	4	3650	4	0.00
13/12/2010	R209 On 03-February-11			Bond Future	8.47	79.6288	8.4680	79.6288	22,601.00
13/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	4716	5	4716	5	0.00
13/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4401	5	4401	5	0.00
13/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5034	5	5034	5	0.00
13/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	374	0	374	0	0.00
13/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	508	0	508	0	0.00
13/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	438	0	438	0	0.00
13/12/2010	R209 On 05-May-11			Bond Future	8.53	77.6438	8.5270	77.6438	0.00
13/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	2971	3	2971	3	0.00
13/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3182	3	3182	3	0.00
13/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	2767	3	2767	3	0.00
13/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3412	3	3412	3	0.00
13/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2991	3	2991	3	0.00
13/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	3196	3	3196	3	0.00
13/12/2010	R209 On 04-August-11			Bond Future	8.59	78.7756	8.5890	78.7756	0.00
13/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3591	4	3591	4	0.00
13/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	3794	4	3794	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3392	4	3392	4	0.00
13/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	11690	12	11690	12	0.00
13/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	736	1	736	1	0.00
13/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4548	4	4548	4	0.00
13/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	4116	4	4116	4	0.00
13/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4328	4	4328	4	0.00
13/12/2010	R211 On 03-February-11			Bond Future	1.75	103.9420	1.7530	103.9420	589.00
13/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	4222	4	4222	4	0.00
13/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4498	4	4498	4	0.00
13/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3946	4	3946	4	0.00
13/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
13/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
13/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
13/12/2010	R212 On 03-February-11			Bond Future	2.47	102.7287	2.4720	102.7287	2,518.00
13/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4982	5	4982	5	0.00
13/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5440	5	5440	5	0.00
13/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4523	5	4523	5	0.00
13/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
13/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
13/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
13/12/2010	R213 On 03-February-11			Bond Future	8.53	88.8338	8.5340	88.8338	0.00
13/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	5165	5	5165	5	0.00
13/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	4248	4	4248	4	0.00
13/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4704	4	4704	4	0.00
13/12/2010	R213 On 05-May-11			Bond Future	8.60	86.5901	8.5980	86.5901	0.00
13/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4768	4	4768	4	0.00
13/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5681	5	5681	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
13/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	5222	5	5222	5	0.00
13/12/2010	R213 On 04-August-11			Bond Future	8.67	87.8490	8.6680	87.8490	0.00
13/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
13/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
13/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
13/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	6235	6	6235	6	0.00
13/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	5326	5	5326	5	0.00
13/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5779	5	5779	5	0.00
13/12/2010	TRT1 On 03-February-11			Index Future	339.48	340.0810	339.4810	340.0810	100.00
13/12/2010	TRT1 On 05-May-11			Index Future	344.10	344.7060	344.0990	344.7060	0.00
14/12/2010	AL7T On 03-February-11			Index Future	373.05	371.9670	373.0460	371.9670	30.00
14/12/2010	ALBI On 03-February-11			Index Future	343.87	342.7870	343.8690	342.7870	1,164.00
14/12/2010	ALBI On 05-May-11			Index Future	348.90	347.8010	348.8990	347.8010	2.00
14/12/2010	CRD1 On 03-February-11			Index Future	153.16	152.9360	153.1560	152.9360	2.00
14/12/2010	CRD1 On 05-May-11			Index Future	155.24	155.0170	155.2400	155.0170	0.00
14/12/2010	GOVI On 03-February-11			GOVI	344.69	343.6820	344.6850	343.6820	210.00
14/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	16850	1	16850	1	0.00
14/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	16950	1	16950	1	0.00
14/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	16750	1	16750	1	0.00
14/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
14/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
14/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
14/12/2010	GOVI On 05-May-11			GOVI	349.73	348.7090	349.7270	348.7090	0.00
14/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	7270	0	7270	0	0.00
14/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	7170	0	7170	0	0.00
14/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	7370	0	7370	0	0.00
14/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	0	0	0	0	0.00
14/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	0	0	0	0	0.00
14/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	0	0	0	0	0.00
14/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2010	IGOV On 03-February-11			Index Future	148.41	148.6270	148.4100	148.6270	4.00
14/12/2010	IGOV On 05-May-11			Index Future	150.58	150.8010	150.5810	150.8010	0.00
14/12/2010	IGOV On 04-August-11			Index Future	152.75	152.9770	152.7540	152.9770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	ILBI On 03-February-11			Index Future	402.37	402.5640	402.3690	402.5640	370.00
14/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.53	94.4500	5.5250	94.4500	7,600.00
14/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.47	94.4800	5.4700	94.4800	5,000.00
14/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.45	94.5300	5.4500	94.5300	2,500.00
14/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.44	94.5390	5.4430	94.5390	5,500.00
14/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.45	94.5390	5.4520	94.5390	2.00
14/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.46	94.5340	5.4610	94.5340	0.00
14/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.46	94.5270	5.4620	94.5270	4,500.00
14/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.63	94.3220	5.6320	94.3220	13,900.00
14/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.88	94.0760	5.8780	94.0760	5,200.00
14/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.17	93.7920	6.1650	93.7920	0.00
14/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.48	93.4800	6.4770	93.4800	100.00
14/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.77	93.2000	6.7700	93.2000	40,100.00
14/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/12/2010	OTH1 On 03-February-11			Index Future	339.10	337.5880	339.0970	337.5880	3.00
14/12/2010	OTH1 On 05-May-11			Index Future	344.06	342.5260	344.0570	342.5260	0.00
14/12/2010	R157 On 03-February-11			Bond Future	7.43	128.5305	7.4290	128.5305	7,886.00
14/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	2217	2	2217	2	0.00
14/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2400	2	2400	2	0.00
14/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	2039	2	2039	2	0.00
14/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	212	0	212	0	0.00
14/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	144	0	144	0	0.00
14/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	175	0	175	0	0.00
14/12/2010	R157 On 05-May-11			Bond Future	7.54	123.5999	7.5400	123.5999	705.00
14/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1856	2	1856	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
14/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	1984	2	1984	2	0.00
14/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1614	2	1614	2	0.00
14/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1733	2	1733	2	0.00
14/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1073	1	1073	1	0.00
14/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1160	1	1160	1	0.00
14/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	914	1	914	1	0.00
14/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	991	1	991	1	0.00
14/12/2010	R157 On 04-August-11			Bond Future	7.67	125.4035	7.6700	125.4035	0.00
14/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1339	1	1339	1	0.00
14/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1430	1	1430	1	0.00
14/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1251	1	1251	1	0.00
14/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2111	2	2111	2	0.00
14/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	1898	2	1898	2	0.00
14/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2003	2	2003	2	0.00
14/12/2010	R186 On 03-February-11			Bond Future	8.41	118.9026	8.4050	118.9026	24,674.00
14/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	6001	5	6001	5	0.00
14/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	6399	6	6399	6	0.00
14/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5610	5	5610	5	0.00
14/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	208	0	208	0	3,000.00
14/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	435	1	435	1	0.00
14/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	6899	8	6899	8	0.00
14/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	311	0	311	0	0.00
14/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	368	0	368	0	0.00
14/12/2010	R186 On 05-May-11			Bond Future	8.48	120.6368	8.4810	120.6368	0.00
14/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	4931	5	4931	5	0.00
14/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	5226	5	5226	5	0.00
14/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1551	1	1551	1	5,500.00
14/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4643	4	4643	4	0.00
14/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2560	3	2560	3	0.00
14/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6322	7	6322	7	0.00
14/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2210	2	2210	2	0.00
14/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2380	3	2380	3	0.00
14/12/2010	R186 On 04-August-11			Bond Future	8.56	117.1079	8.5630	117.1079	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	3142	3	3142	3	0.00
14/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	2944	3	2944	3	0.00
14/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3346	3	3346	3	0.00
14/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	5872	6	5872	6	0.00
14/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6451	7	6451	7	0.00
14/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6157	7	6157	7	0.00
14/12/2010	R201 On 03-February-11			Bond Future	7.20	106.2612	7.2010	106.2612	489.00
14/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2722	3	2722	3	0.00
14/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2563	3	2563	3	0.00
14/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	2882	3	2882	3	0.00
14/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	20	0	20	0	0.00
14/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	33	0	33	0	0.00
14/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	26	0	26	0	0.00
14/12/2010	R201 On 05-May-11			Bond Future	7.31	107.8163	7.3070	107.8163	0.00
14/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	1875	2	1875	2	0.00
14/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	1991	2	1991	2	0.00
14/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1762	2	1762	2	0.00
14/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	508	1	508	1	0.00
14/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	420	0	420	0	0.00
14/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	462	0	462	0	0.00
14/12/2010	R201 On 04-August-11			Bond Future	7.44	104.9792	7.4360	104.9792	0.00
14/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	956	1	956	1	0.00
14/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	1025	1	1025	1	0.00
14/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	889	1	889	1	0.00
14/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1600	2	1600	2	0.00
14/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1434	1	1434	1	0.00
14/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1516	2	1516	2	0.00
14/12/2010	R202 On 03-February-11			Bond Future	0.42	167.8384	0.4210	167.8384	3,649.00
14/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	59318	61	59318	61	0.00
14/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	60165	62	60165	62	0.00
14/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	58462	60	58462	60	0.00
14/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
14/12/2010	R202 On 03-February-11	3.10	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
14/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
14/12/2010	R202 On 05-May-11			Bond Future	0.34	170.2906	0.3440	170.2906	6,500.00
14/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	42214	44	42214	44	0.00
14/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	41176	43	41176	43	0.00
14/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	43242	45	43242	45	0.00
14/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
14/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
14/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
14/12/2010	R203 On 03-February-11			Bond Future	8.04	104.1860	8.0380	104.1860	1,407.00
14/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2566	2	2566	2	0.00
14/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2771	3	2771	3	0.00
14/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	902	1	902	1	1,000.00
14/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2365	2	2365	2	0.00
14/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	299	0	299	0	0.00
14/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1095	1	1095	1	0.00
14/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	212	0	212	0	0.00
14/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	253	0	253	0	0.00
14/12/2010	R203 On 05-May-11			Bond Future	8.15	101.5451	8.1450	101.5451	0.00
14/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	2008	2	2008	2	0.00
14/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1874	2	1874	2	0.00
14/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	2147	2	2147	2	0.00
14/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1391	1	1391	1	0.00
14/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1605	2	1605	2	0.00
14/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1495	2	1495	2	0.00
14/12/2010	R203 On 04-August-11			Bond Future	8.27	103.0268	8.2650	103.0268	0.00
14/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1587	2	1587	2	0.00
14/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1486	1	1486	1	0.00
14/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1692	2	1692	2	0.00
14/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2712	3	2712	3	0.00
14/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	2985	3	2985	3	0.00
14/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	2846	3	2846	3	0.00
14/12/2010	R204 On 03-February-11			Bond Future	8.15	99.8901	8.1510	99.8901	1,926.00
14/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2385	2	2385	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
14/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2599	2	2599	2	0.00
14/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	2178	2	2178	2	0.00
14/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	494	1	494	1	0.00
14/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	360	0	360	0	0.00
14/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	423	1	423	1	0.00
14/12/2010	R204 On 05-May-11			Bond Future	8.25	101.3497	8.2510	101.3497	0.00
14/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2765	3	2765	3	0.00
14/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2936	3	2936	3	0.00
14/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2599	2	2599	2	0.00
14/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1507	2	1507	2	0.00
14/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1301	1	1301	1	0.00
14/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1401	2	1401	2	0.00
14/12/2010	R204 On 04-August-11			Bond Future	8.36	98.7954	8.3630	98.7954	0.00
14/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1639	2	1639	2	0.00
14/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1750	2	1750	2	0.00
14/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1533	1	1533	1	0.00
14/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	3775	4	3775	4	0.00
14/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3443	4	3443	4	0.00
14/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3606	4	3606	4	0.00
14/12/2010	R206 On 03-February-11			Bond Future	6.86	102.1834	6.8610	102.1834	0.00
14/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	2961	3	2961	3	0.00
14/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	2834	3	2834	3	0.00
14/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	3088	3	3088	3	0.00
14/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
14/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	3	0	3	0	0.00
14/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
14/12/2010	R206 On 05-May-11			Bond Future	6.97	103.6783	6.9650	103.6783	0.00
14/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1590	2	1590	2	0.00
14/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1502	2	1502	2	0.00
14/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1682	2	1682	2	0.00
14/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	273	0	273	0	0.00
14/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	332	0	332	0	0.00
14/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	300	0	300	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	R206 On 04-August-11			Bond Future	7.10	101.4224	7.0990	101.4224	0.00
14/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	785	1	785	1	0.00
14/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	732	1	732	1	0.00
14/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	837	1	837	1	0.00
14/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	945	1	945	1	0.00
14/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	1062	1	1062	1	0.00
14/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	1004	1	1004	1	0.00
14/12/2010	R207 On 03-February-11			Bond Future	8.24	94.0168	8.2430	94.0168	800.00
14/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	3250	3	3250	3	0.00
14/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3493	3	3493	3	0.00
14/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	3012	3	3012	3	0.00
14/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	326	0	326	0	0.00
14/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	232	0	232	0	0.00
14/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	276	0	276	0	0.00
14/12/2010	R207 On 05-May-11			Bond Future	8.34	95.3895	8.3380	95.3895	0.00
14/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2634	2	2634	2	0.00
14/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2804	3	2804	3	0.00
14/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2469	2	2469	2	0.00
14/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1818	2	1818	2	0.00
14/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1577	2	1577	2	0.00
14/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1695	2	1695	2	0.00
14/12/2010	R207 On 04-August-11			Bond Future	8.44	93.1442	8.4420	93.1442	0.00
14/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2164	2	2164	2	0.00
14/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2296	2	2296	2	0.00
14/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	2035	2	2035	2	0.00
14/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3422	4	3422	4	0.00
14/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3106	3	3106	3	0.00
14/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3262	3	3262	3	0.00
14/12/2010	R208 On 03-February-11			Bond Future	8.27	91.8142	8.2650	91.8142	5,598.00
14/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3319	3	3319	3	0.00
14/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	3073	3	3073	3	0.00
14/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3572	3	3572	3	0.00
14/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	271	0	271	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	377	0	377	0	0.00
14/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	319	0	319	0	0.00
14/12/2010	R208 On 05-May-11			Bond Future	8.35	89.7570	8.3490	89.7570	0.00
14/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2724	3	2724	3	0.00
14/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2551	2	2551	2	0.00
14/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2904	3	2904	3	0.00
14/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1672	2	1672	2	0.00
14/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	1929	2	1929	2	0.00
14/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1797	2	1797	2	0.00
14/12/2010	R208 On 04-August-11			Bond Future	8.44	91.0667	8.4410	91.0667	0.00
14/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2285	2	2285	2	0.00
14/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2427	2	2427	2	0.00
14/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	2148	2	2148	2	0.00
14/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3619	4	3619	4	0.00
14/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3284	3	3284	3	0.00
14/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3448	4	3448	4	0.00
14/12/2010	R209 On 03-February-11			Bond Future	8.39	79.2993	8.3850	79.2993	22,601.00
14/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	5304	5	5304	5	0.00
14/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5636	5	5636	5	0.00
14/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4974	4	4974	4	0.00
14/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	377	1	377	1	0.00
14/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	272	0	272	0	0.00
14/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	322	0	322	0	0.00
14/12/2010	R209 On 05-May-11			Bond Future	8.44	77.3098	8.4420	77.3098	0.00
14/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3335	3	3335	3	0.00
14/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3562	3	3562	3	0.00
14/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	3116	3	3116	3	0.00
14/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3049	3	3049	3	0.00
14/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2659	3	2659	3	0.00
14/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	2848	3	2848	3	0.00
14/12/2010	R209 On 04-August-11			Bond Future	8.50	78.4375	8.5010	78.4375	0.00
14/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3954	4	3954	4	0.00
14/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	4170	4	4170	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
14/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3743	3	3743	3	0.00
14/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	12327	12	12327	12	0.00
14/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	644	1	644	1	0.00
14/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4170	5	4170	5	0.00
14/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	3763	4	3763	4	0.00
14/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	3962	4	3962	4	0.00
14/12/2010	R211 On 03-February-11			Bond Future	1.76	104.2770	1.7570	104.2770	589.00
14/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	4199	4	4199	4	0.00
14/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4475	4	4475	4	0.00
14/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3922	4	3922	4	0.00
14/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
14/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
14/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
14/12/2010	R212 On 03-February-11			Bond Future	2.47	102.7190	2.4740	102.7190	2,518.00
14/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4963	5	4963	5	0.00
14/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5420	5	5420	5	0.00
14/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4503	5	4503	5	0.00
14/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
14/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
14/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
14/12/2010	R213 On 03-February-11			Bond Future	8.46	88.4944	8.4600	88.4944	0.00
14/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	3618	4	3618	4	0.00
14/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	4535	5	4535	5	0.00
14/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4075	5	4075	5	0.00
14/12/2010	R213 On 05-May-11			Bond Future	8.52	86.2551	8.5230	86.2551	0.00
14/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5051	6	5051	6	0.00
14/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4138	5	4138	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
14/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	4593	5	4593	5	0.00
14/12/2010	R213 On 04-August-11			Bond Future	8.59	87.5105	8.5910	87.5105	0.00
14/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
14/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
14/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
14/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	4689	5	4689	5	0.00
14/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	5597	6	5597	6	0.00
14/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5141	6	5141	6	0.00
14/12/2010	TRT1 On 03-February-11			Index Future	340.48	339.4810	340.4790	339.4810	100.00
14/12/2010	TRT1 On 05-May-11			Index Future	345.11	344.0990	345.1110	344.0990	0.00
15/12/2010	AL7T On 03-February-11			Index Future	371.45	373.0460	371.4500	373.0460	30.00
15/12/2010	ALBI On 03-February-11			Index Future	342.37	343.8690	342.3660	343.8690	1,164.00
15/12/2010	ALBI On 05-May-11			Index Future	347.38	348.8990	347.3750	348.8990	2.00
15/12/2010	CRD1 On 03-February-11			Index Future	152.74	153.1560	152.7410	153.1560	2.00
15/12/2010	CRD1 On 05-May-11			Index Future	154.82	155.2400	154.8200	155.2400	0.00
15/12/2010	GOVI On 03-February-11			GOVI	343.22	344.6850	343.2240	344.6850	210.00
15/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	2240	2	2240	2	0.00
15/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	2340	2	2340	2	0.00
15/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	2140	2	2140	2	0.00
15/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
15/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
15/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
15/12/2010	GOVI On 05-May-11			GOVI	348.25	349.7270	348.2460	349.7270	0.00
15/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	0	1	0	1	0.00
15/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	0	1	0	1	0.00
15/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	0	1	0	1	0.00
15/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	7440	0	7440	0	0.00
15/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	7640	0	7640	0	0.00
15/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	7540	0	7540	0	0.00
15/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/12/2010	IGOV On 03-February-11			Index Future	148.56	148.4100	148.5590	148.4100	4.00
15/12/2010	IGOV On 05-May-11			Index Future	150.73	150.5810	150.7320	150.5810	0.00
15/12/2010	IGOV On 04-August-11			Index Future	152.91	152.7540	152.9070	152.7540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2010	ILBI On 03-February-11			Index Future	402.47	402.3690	402.4660	402.3690	370.00
15/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/12/2010	JBAF On 15-December-10			Jibar Tradeable Future	5.56	94.4750	5.5600	94.4750	0.00
15/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.51	94.5300	5.5100	94.5300	5,000.00
15/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.48	94.5500	5.4800	94.5500	2,500.00
15/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.48	94.5570	5.4800	94.5570	5,500.00
15/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.48	94.5480	5.4800	94.5480	2.00
15/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.48	94.5390	5.4800	94.5390	0.00
15/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.49	94.5380	5.4900	94.5380	4,500.00
15/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.64	94.3680	5.6400	94.3680	13,900.00
15/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.95	94.1220	5.9500	94.1220	5,200.00
15/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.25	93.8350	6.2500	93.8350	0.00
15/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.56	93.5230	6.5600	93.5230	100.00
15/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.84	93.2300	6.8400	93.2300	40,100.00
15/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/12/2010	OTH1 On 03-February-11			Index Future	337.37	339.0970	337.3700	339.0970	3.00
15/12/2010	OTH1 On 05-May-11			Index Future	342.31	344.0570	342.3060	344.0570	0.00
15/12/2010	R157 On 03-February-11			Bond Future	7.50	128.7056	7.5000	128.7056	7,886.00
15/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	1956	2	1956	2	0.00
15/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2132	2	2132	2	0.00
15/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	1787	2	1787	2	0.00
15/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	271	0	271	0	0.00
15/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	187	0	187	0	0.00
15/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	225	0	225	0	0.00
15/12/2010	R157 On 05-May-11			Bond Future	7.62	123.7776	7.6160	123.7776	705.00
15/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1667	2	1667	2	0.00

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15/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	1788	2	1788	2	0.00
15/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1551	2	1551	2	0.00
15/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1439	2	1439	2	0.00
15/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1299	1	1299	1	0.00
15/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1205	1	1205	1	0.00
15/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	1032	1	1032	1	0.00
15/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	1116	1	1116	1	0.00
15/12/2010	R157 On 04-August-11			Bond Future	7.75	125.5823	7.7530	125.5823	0.00
15/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1198	1	1198	1	0.00
15/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1283	1	1283	1	0.00
15/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1116	1	1116	1	0.00
15/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2298	2	2298	2	0.00
15/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	2073	2	2073	2	0.00
15/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2184	2	2184	2	0.00
15/12/2010	R186 On 03-February-11			Bond Future	8.48	119.5670	8.4750	119.5670	24,674.00
15/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	5406	6	5406	6	0.00
15/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	5792	6	5792	6	0.00
15/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5028	6	5028	6	0.00
15/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	145	0	145	0	3,000.00
15/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	537	0	537	0	0.00
15/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	7520	7	7520	7	0.00
15/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	388	0	388	0	0.00
15/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	457	0	457	0	0.00
15/12/2010	R186 On 05-May-11			Bond Future	8.55	121.3180	8.5540	121.3180	0.00
15/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	4489	5	4489	5	0.00
15/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	4771	5	4771	5	0.00
15/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4216	5	4216	5	0.00
15/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1341	2	1341	2	5,500.00
15/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2834	3	2834	3	0.00
15/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6813	6	6813	6	0.00
15/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2456	2	2456	2	0.00
15/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2639	2	2639	2	0.00
15/12/2010	R186 On 04-August-11			Bond Future	8.64	117.7951	8.6380	117.7951	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	2850	3	2850	3	0.00
15/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	2665	3	2665	3	0.00
15/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3042	3	3042	3	0.00
15/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	6274	6	6274	6	0.00
15/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6878	6	6878	6	0.00
15/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6571	6	6571	6	0.00
15/12/2010	R201 On 03-February-11			Bond Future	7.28	106.3092	7.2830	106.3092	489.00
15/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2453	3	2453	3	0.00
15/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2297	3	2297	3	0.00
15/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	2611	3	2611	3	0.00
15/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	30	0	30	0	0.00
15/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	48	0	48	0	0.00
15/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	38	0	38	0	0.00
15/12/2010	R201 On 05-May-11			Bond Future	7.40	107.8646	7.3960	107.8646	0.00
15/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	1673	2	1673	2	0.00
15/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1566	2	1566	2	0.00
15/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	1783	2	1783	2	0.00
15/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	498	0	498	0	0.00
15/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	597	1	597	1	0.00
15/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	546	0	546	0	0.00
15/12/2010	R201 On 04-August-11			Bond Future	7.53	105.0271	7.5330	105.0271	0.00
15/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	833	1	833	1	0.00
15/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	897	1	897	1	0.00
15/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	772	1	772	1	0.00
15/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1773	2	1773	2	0.00
15/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1596	1	1596	1	0.00
15/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1683	2	1683	2	0.00
15/12/2010	R202 On 03-February-11			Bond Future	0.38	166.4550	0.3750	166.4550	3,689.00
15/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	60672	59	60672	59	0.00
15/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	61519	60	61519	60	0.00
15/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	59816	58	59816	58	0.00
15/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
15/12/2010	R202 On 03-February-11	3.10	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
15/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
15/12/2010	R202 On 05-May-11			Bond Future	0.30	168.8737	0.2970	168.8737	6,500.00
15/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	43602	42	43602	42	0.00
15/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	44630	43	44630	43	0.00
15/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	42563	41	42563	41	0.00
15/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
15/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
15/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
15/12/2010	R203 On 03-February-11			Bond Future	8.11	104.3839	8.1080	104.3839	1,407.00
15/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2274	3	2274	3	0.00
15/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2471	3	2471	3	0.00
15/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	734	1	734	1	1,000.00
15/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2083	2	2083	2	0.00
15/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	372	0	372	0	0.00
15/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1282	1	1282	1	0.00
15/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	267	0	267	0	0.00
15/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	316	0	316	0	0.00
15/12/2010	R203 On 05-May-11			Bond Future	8.22	101.7506	8.2190	101.7506	0.00
15/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	1807	2	1807	2	0.00
15/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	1938	2	1938	2	0.00
15/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1681	2	1681	2	0.00
15/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1774	2	1774	2	0.00
15/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1544	1	1544	1	0.00
15/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1656	1	1656	1	0.00
15/12/2010	R203 On 04-August-11			Bond Future	8.34	103.2340	8.3430	103.2340	0.00
15/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1434	2	1434	2	0.00
15/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1340	1	1340	1	0.00
15/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1532	2	1532	2	0.00
15/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2919	3	2919	3	0.00
15/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	3206	3	3206	3	0.00
15/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	3060	3	3060	3	0.00
15/12/2010	R204 On 03-February-11			Bond Future	8.22	100.1969	8.2220	100.1969	1,926.00
15/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2079	2	2079	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
15/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2282	3	2282	3	0.00
15/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	1885	2	1885	2	0.00
15/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	604	0	604	0	0.00
15/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	446	0	446	0	0.00
15/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	520	0	520	0	0.00
15/12/2010	R204 On 05-May-11			Bond Future	8.33	101.6639	8.3250	101.6639	0.00
15/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2513	3	2513	3	0.00
15/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2356	3	2356	3	0.00
15/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2676	3	2676	3	0.00
15/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1449	1	1449	1	0.00
15/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1672	2	1672	2	0.00
15/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1557	1	1557	1	0.00
15/12/2010	R204 On 04-August-11			Bond Future	8.44	99.1105	8.4400	99.1105	0.00
15/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1480	2	1480	2	0.00
15/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1584	2	1584	2	0.00
15/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1380	2	1380	2	0.00
15/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	4033	4	4033	4	0.00
15/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3688	3	3688	3	0.00
15/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3858	4	3858	4	0.00
15/12/2010	R206 On 03-February-11			Bond Future	6.93	102.1623	6.9290	102.1623	0.00
15/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	2783	3	2783	3	0.00
15/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	2656	3	2656	3	0.00
15/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	2909	3	2909	3	0.00
15/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	3	0	3	0	0.00
15/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	5	0	5	0	0.00
15/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	4	0	4	0	0.00
15/12/2010	R206 On 05-May-11			Bond Future	7.04	103.6564	7.0400	103.6564	0.00
15/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1454	2	1454	2	0.00
15/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1542	2	1542	2	0.00
15/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1369	2	1369	2	0.00
15/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	381	0	381	0	0.00
15/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	315	0	315	0	0.00
15/12/2010	R206 On 05-May-11	7.50	Put	Bond Future	346	0	346	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
15/12/2010	R206 On 04-August-11			Bond Future	7.18	101.4025	7.1820	101.4025	0.00
15/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	700	1	700	1	0.00
15/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	652	1	652	1	0.00
15/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	750	1	750	1	0.00
15/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	1041	1	1041	1	0.00
15/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	1165	1	1165	1	0.00
15/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	1102	1	1102	1	0.00
15/12/2010	R207 On 03-February-11			Bond Future	8.31	94.2798	8.3090	94.2798	800.00
15/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	2918	3	2918	3	0.00
15/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3153	3	3153	3	0.00
15/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	2690	3	2690	3	0.00
15/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	398	0	398	0	0.00
15/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	286	0	286	0	0.00
15/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	338	0	338	0	0.00
15/12/2010	R207 On 05-May-11			Bond Future	8.41	95.6574	8.4060	95.6574	0.00
15/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2402	3	2402	3	0.00
15/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2246	2	2246	2	0.00
15/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2565	3	2565	3	0.00
15/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1734	2	1734	2	0.00
15/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1991	2	1991	2	0.00
15/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1859	2	1859	2	0.00
15/12/2010	R207 On 04-August-11			Bond Future	8.51	93.4161	8.5140	93.4161	0.00
15/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	1980	2	1980	2	0.00
15/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2105	2	2105	2	0.00
15/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	1859	2	1859	2	0.00
15/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3653	3	3653	3	0.00
15/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3323	3	3323	3	0.00
15/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3485	3	3485	3	0.00
15/12/2010	R208 On 03-February-11			Bond Future	8.33	92.1485	8.3250	92.1485	5,598.00
15/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3004	3	3004	3	0.00
15/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	2766	3	2766	3	0.00
15/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3248	4	3248	4	0.00
15/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	325	0	325	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
15/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	448	0	448	0	0.00
15/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	383	0	383	0	0.00
15/12/2010	R208 On 05-May-11			Bond Future	8.41	90.1024	8.4120	90.1024	0.00
15/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2497	3	2497	3	0.00
15/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2668	3	2668	3	0.00
15/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2332	3	2332	3	0.00
15/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	2099	2	2099	2	0.00
15/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1825	2	1825	2	0.00
15/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1958	2	1958	2	0.00
15/12/2010	R208 On 04-August-11			Bond Future	8.51	91.4161	8.5060	91.4161	0.00
15/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2107	2	2107	2	0.00
15/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2242	2	2242	2	0.00
15/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	1977	2	1977	2	0.00
15/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3840	4	3840	4	0.00
15/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3491	3	3491	3	0.00
15/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3662	3	3662	3	0.00
15/12/2010	R209 On 03-February-11			Bond Future	8.46	80.0032	8.4560	80.0032	22,601.00
15/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	4778	5	4778	5	0.00
15/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5100	6	5100	6	0.00
15/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4459	5	4459	5	0.00
15/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	465	0	465	0	0.00
15/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	338	0	338	0	0.00
15/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	399	0	399	0	0.00
15/12/2010	R209 On 05-May-11			Bond Future	8.51	78.0222	8.5140	78.0222	0.00
15/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3005	3	3005	3	0.00
15/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3218	4	3218	4	0.00
15/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	2799	3	2799	3	0.00
15/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3336	3	3336	3	0.00
15/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2919	3	2919	3	0.00
15/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	3122	3	3122	3	0.00
15/12/2010	R209 On 04-August-11			Bond Future	8.58	79.1661	8.5760	79.1661	0.00
15/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3627	4	3627	4	0.00
15/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	3833	4	3833	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
15/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3427	4	3427	4	0.00
15/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	11774	12	11774	12	0.00
15/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	713	1	713	1	0.00
15/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4476	4	4476	4	0.00
15/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	4048	4	4048	4	0.00
15/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4257	4	4257	4	0.00
15/12/2010	R211 On 03-February-11			Bond Future	1.76	104.2538	1.7580	104.2538	589.00
15/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	4193	4	4193	4	0.00
15/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4469	4	4469	4	0.00
15/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3917	4	3917	4	0.00
15/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
15/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
15/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
15/12/2010	R212 On 03-February-11			Bond Future	2.47	102.6995	2.4740	102.6995	2,518.00
15/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4963	5	4963	5	0.00
15/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5420	5	5420	5	0.00
15/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4503	5	4503	5	0.00
15/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
15/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
15/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
15/12/2010	R213 On 03-February-11			Bond Future	8.53	89.1240	8.5260	89.1240	0.00
15/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	4180	4	4180	4	0.00
15/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	5097	5	5097	5	0.00
15/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4637	4	4637	4	0.00
15/12/2010	R213 On 05-May-11			Bond Future	8.59	86.8849	8.5900	86.8849	0.00
15/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5614	5	5614	5	0.00
15/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4701	4	4701	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
15/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	5156	5	5156	5	0.00
15/12/2010	R213 On 04-August-11			Bond Future	8.66	88.1479	8.6600	88.1479	0.00
15/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
15/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
15/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
15/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	5260	5	5260	5	0.00
15/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	6169	6	6169	6	0.00
15/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5713	5	5713	5	0.00
15/12/2010	TRT1 On 03-February-11			Index Future	339.03	340.4790	339.0320	340.4790	100.00
15/12/2010	TRT1 On 05-May-11			Index Future	343.65	345.1110	343.6460	345.1110	0.00
17/12/2010	AL7T On 03-February-11			Index Future	371.70	371.4500	371.6970	371.4500	30.00
17/12/2010	ALBI On 03-February-11			Index Future	342.62	342.3660	342.6160	342.3660	1,164.00
17/12/2010	ALBI On 05-May-11			Index Future	347.63	347.3750	347.6300	347.3750	2.00
17/12/2010	CRD1 On 03-February-11			Index Future	152.82	152.7410	152.8160	152.7410	2.00
17/12/2010	CRD1 On 05-May-11			Index Future	154.90	154.8200	154.8970	154.8200	0.00
17/12/2010	GOVI On 03-February-11			GOVI	343.46	343.2240	343.4630	343.2240	210.00
17/12/2010	GOVI On 03-February-11	343.00	Call	GOVI	4630	0	4630	0	0.00
17/12/2010	GOVI On 03-February-11	343.01	Call	GOVI	4530	0	4530	0	0.00
17/12/2010	GOVI On 03-February-11	342.99	Call	GOVI	4730	0	4730	0	0.00
17/12/2010	GOVI On 03-February-11	342.99	Put	GOVI	0	0	0	0	0.00
17/12/2010	GOVI On 03-February-11	343.01	Put	GOVI	0	0	0	0	0.00
17/12/2010	GOVI On 03-February-11	343.00	Put	GOVI	0	0	0	0	0.00
17/12/2010	GOVI On 05-May-11			GOVI	348.49	348.2460	348.4890	348.2460	0.00
17/12/2010	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
17/12/2010	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
17/12/2010	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
17/12/2010	GOVI On 05-May-11	349.01	Put	GOVI	5210	1	5210	1	0.00
17/12/2010	GOVI On 05-May-11	348.99	Put	GOVI	5010	1	5010	1	0.00
17/12/2010	GOVI On 05-May-11	349.00	Put	GOVI	5110	1	5110	1	0.00
17/12/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/12/2010	IGOV On 03-February-11			Index Future	148.54	148.5590	148.5380	148.5590	4.00
17/12/2010	IGOV On 05-May-11			Index Future	150.71	150.7320	150.7120	150.7320	0.00
17/12/2010	IGOV On 04-August-11			Index Future	152.89	152.9070	152.8870	152.9070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2010	ILBI On 03-February-11			Index Future	402.38	402.4660	402.3820	402.4660	370.00
17/12/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
17/12/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/12/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/12/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/12/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/12/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/12/2010	JBAF On 19-January-11			Jibar Tradeable Future	5.55	94.4900	5.5450	94.4900	5,000.00
17/12/2010	JBAF On 16-February-11			Jibar Tradeable Future	5.48	94.5200	5.4800	94.5200	2,500.00
17/12/2010	JBAF On 16-March-11			Jibar Tradeable Future	5.48	94.5200	5.4750	94.5200	5,500.00
17/12/2010	JBAF On 20-April-11			Jibar Tradeable Future	5.47	94.5200	5.4700	94.5200	2.00
17/12/2010	JBAF On 18-May-11			Jibar Tradeable Future	5.48	94.5200	5.4800	94.5200	0.00
17/12/2010	JBAF On 15-June-11			Jibar Tradeable Future	5.49	94.5100	5.4900	94.5100	4,500.00
17/12/2010	JBAF On 21-September-11			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	13,900.00
17/12/2010	JBAF On 21-December-11			Jibar Tradeable Future	5.91	94.0500	5.9100	94.0500	5,200.00
17/12/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.20	93.7500	6.2000	93.7500	0.00
17/12/2010	JBAF On 20-June-12			Jibar Tradeable Future	6.52	93.4400	6.5200	93.4400	100.00
17/12/2010	JBAF On 19-September-12			Jibar Tradeable Future	6.83	93.1600	6.8250	93.1600	40,100.00
17/12/2010	JBAF On 19-December-12			Jibar Tradeable Future	7.02	6.8500	7.0160	6.8500	0.00
17/12/2010	JN02 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/12/2010	JN05 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/12/2010	JN10 On 03-February-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
17/12/2010	OTH1 On 03-February-11			Index Future	337.67	337.3700	337.6740	337.3700	3.00
17/12/2010	OTH1 On 05-May-11			Index Future	342.62	342.3060	342.6150	342.3060	0.00
17/12/2010	R157 On 03-February-11			Bond Future	7.49	128.3950	7.4880	128.3950	7,886.00
17/12/2010	R157 On 03-February-11	7.90	Call	Bond Future	1988	2	1988	2	0.00
17/12/2010	R157 On 03-February-11	7.85	Call	Bond Future	1815	2	1815	2	0.00
17/12/2010	R157 On 03-February-11	7.95	Call	Bond Future	2165	2	2165	2	0.00
17/12/2010	R157 On 03-February-11	7.95	Put	Bond Future	167	0	167	0	0.00
17/12/2010	R157 On 03-February-11	7.85	Put	Bond Future	246	0	246	0	0.00
17/12/2010	R157 On 03-February-11	7.90	Put	Bond Future	205	0	205	0	0.00
17/12/2010	R157 On 05-May-11			Bond Future	7.60	123.4638	7.6040	123.4638	705.00
17/12/2010	R157 On 05-May-11	7.75	Call	Bond Future	1686	2	1686	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2010	R157 On 05-May-11	7.80	Call	Bond Future	1808	2	1808	2	0.00
17/12/2010	R157 On 05-May-11	7.70	Call	Bond Future	1569	2	1569	2	0.00
17/12/2010	R157 On 05-May-11	7.65	Call	Bond Future	1456	1	1456	1	0.00
17/12/2010	R157 On 05-May-11	7.65	Put	Bond Future	1266	1	1266	1	0.00
17/12/2010	R157 On 05-May-11	7.70	Put	Bond Future	1174	1	1174	1	0.00
17/12/2010	R157 On 05-May-11	7.80	Put	Bond Future	1003	1	1003	1	0.00
17/12/2010	R157 On 05-May-11	7.75	Put	Bond Future	1086	1	1086	1	0.00
17/12/2010	R157 On 04-August-11			Bond Future	7.74	125.2600	7.7390	125.2600	0.00
17/12/2010	R157 On 04-August-11	7.50	Call	Bond Future	1213	1	1213	1	0.00
17/12/2010	R157 On 04-August-11	7.45	Call	Bond Future	1131	1	1131	1	0.00
17/12/2010	R157 On 04-August-11	7.55	Call	Bond Future	1300	1	1300	1	0.00
17/12/2010	R157 On 04-August-11	7.55	Put	Bond Future	2036	2	2036	2	0.00
17/12/2010	R157 On 04-August-11	7.45	Put	Bond Future	2259	2	2259	2	0.00
17/12/2010	R157 On 04-August-11	7.50	Put	Bond Future	2144	2	2144	2	0.00
17/12/2010	R186 On 03-February-11			Bond Future	8.46	118.8831	8.4640	118.8831	25,674.00
17/12/2010	R186 On 03-February-11	9.00	Call	Bond Future	5471	5	5471	5	0.00
17/12/2010	R186 On 03-February-11	9.05	Call	Bond Future	5861	6	5861	6	0.00
17/12/2010	R186 On 03-February-11	7.75	Call	Bond Future	140	0	140	0	3,000.00
17/12/2010	R186 On 03-February-11	8.95	Call	Bond Future	5088	5	5088	5	0.00
17/12/2010	R186 On 03-February-11	8.95	Put	Bond Future	490	1	490	1	0.00
17/12/2010	R186 On 03-February-11	7.75	Put	Bond Future	7408	8	7408	8	0.00
17/12/2010	R186 On 03-February-11	9.05	Put	Bond Future	349	0	349	0	0.00
17/12/2010	R186 On 03-February-11	9.00	Put	Bond Future	415	0	415	0	0.00
17/12/2010	R186 On 05-May-11			Bond Future	8.54	120.6177	8.5420	120.6177	0.00
17/12/2010	R186 On 05-May-11	8.75	Call	Bond Future	4534	4	4534	4	0.00
17/12/2010	R186 On 05-May-11	8.80	Call	Bond Future	4818	5	4818	5	0.00
17/12/2010	R186 On 05-May-11	8.70	Call	Bond Future	4258	4	4258	4	0.00
17/12/2010	R186 On 05-May-11	8.00	Call	Bond Future	1352	1	1352	1	5,500.00
17/12/2010	R186 On 05-May-11	8.70	Put	Bond Future	2761	3	2761	3	0.00
17/12/2010	R186 On 05-May-11	8.00	Put	Bond Future	6709	7	6709	7	0.00
17/12/2010	R186 On 05-May-11	8.80	Put	Bond Future	2388	2	2388	2	0.00
17/12/2010	R186 On 05-May-11	8.75	Put	Bond Future	2569	3	2569	3	0.00
17/12/2010	R186 On 04-August-11			Bond Future	8.63	117.0892	8.6260	117.0892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2010	R186 On 04-August-11	8.25	Call	Bond Future	2876	3	2876	3	0.00
17/12/2010	R186 On 04-August-11	8.30	Call	Bond Future	3069	3	3069	3	0.00
17/12/2010	R186 On 04-August-11	8.20	Call	Bond Future	2689	3	2689	3	0.00
17/12/2010	R186 On 04-August-11	8.20	Put	Bond Future	6789	7	6789	7	0.00
17/12/2010	R186 On 04-August-11	8.30	Put	Bond Future	6188	6	6188	6	0.00
17/12/2010	R186 On 04-August-11	8.25	Put	Bond Future	6484	7	6484	7	0.00
17/12/2010	R201 On 03-February-11			Bond Future	7.27	106.0285	7.2720	106.0285	489.00
17/12/2010	R201 On 03-February-11	8.00	Call	Bond Future	2485	2	2485	2	0.00
17/12/2010	R201 On 03-February-11	8.05	Call	Bond Future	2644	3	2644	3	0.00
17/12/2010	R201 On 03-February-11	7.95	Call	Bond Future	2328	2	2328	2	0.00
17/12/2010	R201 On 03-February-11	7.95	Put	Bond Future	41	0	41	0	0.00
17/12/2010	R201 On 03-February-11	8.05	Put	Bond Future	25	0	25	0	0.00
17/12/2010	R201 On 03-February-11	8.00	Put	Bond Future	32	0	32	0	0.00
17/12/2010	R201 On 05-May-11			Bond Future	7.38	107.5788	7.3830	107.5788	0.00
17/12/2010	R201 On 05-May-11	7.75	Call	Bond Future	1695	2	1695	2	0.00
17/12/2010	R201 On 05-May-11	7.70	Call	Bond Future	1587	2	1587	2	0.00
17/12/2010	R201 On 05-May-11	7.80	Call	Bond Future	1806	2	1806	2	0.00
17/12/2010	R201 On 05-May-11	7.80	Put	Bond Future	479	0	479	0	0.00
17/12/2010	R201 On 05-May-11	7.70	Put	Bond Future	577	1	577	1	0.00
17/12/2010	R201 On 05-May-11	7.75	Put	Bond Future	526	1	526	1	0.00
17/12/2010	R201 On 04-August-11			Bond Future	7.52	104.7367	7.5190	104.7367	0.00
17/12/2010	R201 On 04-August-11	7.25	Call	Bond Future	844	1	844	1	0.00
17/12/2010	R201 On 04-August-11	7.20	Call	Bond Future	783	1	783	1	0.00
17/12/2010	R201 On 04-August-11	7.30	Call	Bond Future	909	1	909	1	0.00
17/12/2010	R201 On 04-August-11	7.30	Put	Bond Future	1566	2	1566	2	0.00
17/12/2010	R201 On 04-August-11	7.20	Put	Bond Future	1742	2	1742	2	0.00
17/12/2010	R201 On 04-August-11	7.25	Put	Bond Future	1652	2	1652	2	0.00
17/12/2010	R202 On 03-February-11			Bond Future	0.38	167.8088	0.3760	167.8088	3,689.00
17/12/2010	R202 On 03-February-11	3.05	Call	Bond Future	60642	61	60642	61	0.00
17/12/2010	R202 On 03-February-11	3.10	Call	Bond Future	61489	62	61489	62	0.00
17/12/2010	R202 On 03-February-11	3.00	Call	Bond Future	59786	60	59786	60	0.00
17/12/2010	R202 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R202 On 03-February-11	3.10	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
17/12/2010	R202 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R202 On 05-May-11			Bond Future	0.30	170.2610	0.2980	170.2610	6,500.00
17/12/2010	R202 On 05-May-11	2.05	Call	Bond Future	43572	44	43572	44	0.00
17/12/2010	R202 On 05-May-11	2.10	Call	Bond Future	44600	45	44600	45	0.00
17/12/2010	R202 On 05-May-11	2.00	Call	Bond Future	42533	43	42533	43	0.00
17/12/2010	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R203 On 03-February-11			Bond Future	8.10	104.0291	8.0970	104.0291	1,407.00
17/12/2010	R203 On 03-February-11	8.50	Call	Bond Future	2303	2	2303	2	0.00
17/12/2010	R203 On 03-February-11	8.55	Call	Bond Future	2503	2	2503	2	0.00
17/12/2010	R203 On 03-February-11	8.45	Call	Bond Future	2109	2	2109	2	0.00
17/12/2010	R203 On 03-February-11	8.00	Call	Bond Future	738	1	738	1	1,000.00
17/12/2010	R203 On 03-February-11	8.45	Put	Bond Future	342	0	342	0	0.00
17/12/2010	R203 On 03-February-11	8.00	Put	Bond Future	1230	1	1230	1	0.00
17/12/2010	R203 On 03-February-11	8.55	Put	Bond Future	243	0	243	0	0.00
17/12/2010	R203 On 03-February-11	8.50	Put	Bond Future	289	0	289	0	0.00
17/12/2010	R203 On 05-May-11			Bond Future	8.21	101.3889	8.2070	101.3889	0.00
17/12/2010	R203 On 05-May-11	8.25	Call	Bond Future	1826	2	1826	2	0.00
17/12/2010	R203 On 05-May-11	8.30	Call	Bond Future	1958	2	1958	2	0.00
17/12/2010	R203 On 05-May-11	8.20	Call	Bond Future	1698	2	1698	2	0.00
17/12/2010	R203 On 05-May-11	8.20	Put	Bond Future	1732	2	1732	2	0.00
17/12/2010	R203 On 05-May-11	8.30	Put	Bond Future	1505	2	1505	2	0.00
17/12/2010	R203 On 05-May-11	8.25	Put	Bond Future	1616	2	1616	2	0.00
17/12/2010	R203 On 04-August-11			Bond Future	8.33	102.8671	8.3310	102.8671	0.00
17/12/2010	R203 On 04-August-11	8.00	Call	Bond Future	1447	1	1447	1	0.00
17/12/2010	R203 On 04-August-11	8.05	Call	Bond Future	1546	2	1546	2	0.00
17/12/2010	R203 On 04-August-11	7.95	Call	Bond Future	1352	1	1352	1	0.00
17/12/2010	R203 On 04-August-11	7.95	Put	Bond Future	3162	3	3162	3	0.00
17/12/2010	R203 On 04-August-11	8.05	Put	Bond Future	2877	3	2877	3	0.00
17/12/2010	R203 On 04-August-11	8.00	Put	Bond Future	3017	3	3017	3	0.00
17/12/2010	R204 On 03-February-11			Bond Future	8.21	99.7937	8.2100	99.7937	1,926.00
17/12/2010	R204 On 03-February-11	8.50	Call	Bond Future	2109	2	2109	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2010	R204 On 03-February-11	8.45	Call	Bond Future	1911	2	1911	2	0.00
17/12/2010	R204 On 03-February-11	8.55	Call	Bond Future	2314	2	2314	2	0.00
17/12/2010	R204 On 03-February-11	8.55	Put	Bond Future	410	0	410	0	0.00
17/12/2010	R204 On 03-February-11	8.45	Put	Bond Future	562	1	562	1	0.00
17/12/2010	R204 On 03-February-11	8.50	Put	Bond Future	482	1	482	1	0.00
17/12/2010	R204 On 05-May-11			Bond Future	8.31	101.2562	8.3130	101.2562	0.00
17/12/2010	R204 On 05-May-11	8.50	Call	Bond Future	2538	3	2538	3	0.00
17/12/2010	R204 On 05-May-11	8.45	Call	Bond Future	2379	2	2379	2	0.00
17/12/2010	R204 On 05-May-11	8.55	Call	Bond Future	2702	3	2702	3	0.00
17/12/2010	R204 On 05-May-11	8.55	Put	Bond Future	1409	1	1409	1	0.00
17/12/2010	R204 On 05-May-11	8.45	Put	Bond Future	1629	2	1629	2	0.00
17/12/2010	R204 On 05-May-11	8.50	Put	Bond Future	1516	2	1516	2	0.00
17/12/2010	R204 On 04-August-11			Bond Future	8.43	98.6995	8.4270	98.6995	0.00
17/12/2010	R204 On 04-August-11	8.00	Call	Bond Future	1495	1	1495	1	0.00
17/12/2010	R204 On 04-August-11	7.95	Call	Bond Future	1395	1	1395	1	0.00
17/12/2010	R204 On 04-August-11	8.05	Call	Bond Future	1600	2	1600	2	0.00
17/12/2010	R204 On 04-August-11	8.05	Put	Bond Future	3635	4	3635	4	0.00
17/12/2010	R204 On 04-August-11	7.95	Put	Bond Future	3978	4	3978	4	0.00
17/12/2010	R204 On 04-August-11	8.00	Put	Bond Future	3804	4	3804	4	0.00
17/12/2010	R206 On 03-February-11			Bond Future	6.92	101.9826	6.9170	101.9826	0.00
17/12/2010	R206 On 03-February-11	8.00	Call	Bond Future	2813	3	2813	3	0.00
17/12/2010	R206 On 03-February-11	8.05	Call	Bond Future	2940	3	2940	3	0.00
17/12/2010	R206 On 03-February-11	7.95	Call	Bond Future	2687	3	2687	3	0.00
17/12/2010	R206 On 03-February-11	7.95	Put	Bond Future	4	0	4	0	0.00
17/12/2010	R206 On 03-February-11	8.05	Put	Bond Future	2	0	2	0	0.00
17/12/2010	R206 On 03-February-11	8.00	Put	Bond Future	3	0	3	0	0.00
17/12/2010	R206 On 05-May-11			Bond Future	7.03	103.4743	7.0270	103.4743	0.00
17/12/2010	R206 On 05-May-11	7.50	Call	Bond Future	1472	1	1472	1	0.00
17/12/2010	R206 On 05-May-11	7.55	Call	Bond Future	1561	2	1561	2	0.00
17/12/2010	R206 On 05-May-11	7.45	Call	Bond Future	1387	1	1387	1	0.00
17/12/2010	R206 On 05-May-11	7.45	Put	Bond Future	367	0	367	0	0.00
17/12/2010	R206 On 05-May-11	7.55	Put	Bond Future	302	0	302	0	0.00
17/12/2010	R206 On 05-May-11	7.50	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
17/12/2010	R206 On 04-August-11			Bond Future	7.17	101.2194	7.1680	101.2194	0.00
17/12/2010	R206 On 04-August-11	7.00	Call	Bond Future	710	1	710	1	0.00
17/12/2010	R206 On 04-August-11	7.05	Call	Bond Future	760	1	760	1	0.00
17/12/2010	R206 On 04-August-11	6.95	Call	Bond Future	661	1	661	1	0.00
17/12/2010	R206 On 04-August-11	6.95	Put	Bond Future	1143	1	1143	1	0.00
17/12/2010	R206 On 04-August-11	7.05	Put	Bond Future	1021	1	1021	1	0.00
17/12/2010	R206 On 04-August-11	7.00	Put	Bond Future	1081	1	1081	1	0.00
17/12/2010	R207 On 03-February-11			Bond Future	8.30	93.8857	8.2970	93.8857	800.00
17/12/2010	R207 On 03-February-11	8.75	Call	Bond Future	2959	3	2959	3	0.00
17/12/2010	R207 On 03-February-11	8.70	Call	Bond Future	2727	3	2727	3	0.00
17/12/2010	R207 On 03-February-11	8.80	Call	Bond Future	3197	3	3197	3	0.00
17/12/2010	R207 On 03-February-11	8.80	Put	Bond Future	258	0	258	0	0.00
17/12/2010	R207 On 03-February-11	8.70	Put	Bond Future	363	0	363	0	0.00
17/12/2010	R207 On 03-February-11	8.75	Put	Bond Future	307	0	307	0	0.00
17/12/2010	R207 On 05-May-11			Bond Future	8.39	95.2618	8.3940	95.2618	0.00
17/12/2010	R207 On 05-May-11	8.50	Call	Bond Future	2426	2	2426	2	0.00
17/12/2010	R207 On 05-May-11	8.45	Call	Bond Future	2268	2	2268	2	0.00
17/12/2010	R207 On 05-May-11	8.55	Call	Bond Future	2590	3	2590	3	0.00
17/12/2010	R207 On 05-May-11	8.55	Put	Bond Future	1689	2	1689	2	0.00
17/12/2010	R207 On 05-May-11	8.45	Put	Bond Future	1943	2	1943	2	0.00
17/12/2010	R207 On 05-May-11	8.50	Put	Bond Future	1813	2	1813	2	0.00
17/12/2010	R207 On 04-August-11			Bond Future	8.50	93.0086	8.5010	93.0086	0.00
17/12/2010	R207 On 04-August-11	8.25	Call	Bond Future	2000	2	2000	2	0.00
17/12/2010	R207 On 04-August-11	8.20	Call	Bond Future	1878	2	1878	2	0.00
17/12/2010	R207 On 04-August-11	8.30	Call	Bond Future	2127	2	2127	2	0.00
17/12/2010	R207 On 04-August-11	8.30	Put	Bond Future	3272	3	3272	3	0.00
17/12/2010	R207 On 04-August-11	8.20	Put	Bond Future	3599	4	3599	4	0.00
17/12/2010	R207 On 04-August-11	8.25	Put	Bond Future	3432	3	3432	3	0.00
17/12/2010	R208 On 03-February-11			Bond Future	8.32	91.7702	8.3190	91.7702	5,598.00
17/12/2010	R208 On 03-February-11	8.75	Call	Bond Future	3015	3	3015	3	0.00
17/12/2010	R208 On 03-February-11	8.80	Call	Bond Future	3262	3	3262	3	0.00
17/12/2010	R208 On 03-February-11	8.70	Call	Bond Future	2776	3	2776	3	0.00
17/12/2010	R208 On 03-February-11	8.70	Put	Bond Future	420	0	420	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
17/12/2010	R208 On 03-February-11	8.80	Put	Bond Future	301	0	301	0	0.00
17/12/2010	R208 On 03-February-11	8.75	Put	Bond Future	356	0	356	0	0.00
17/12/2010	R208 On 05-May-11			Bond Future	8.41	89.7140	8.4050	89.7140	0.00
17/12/2010	R208 On 05-May-11	8.50	Call	Bond Future	2505	2	2505	2	0.00
17/12/2010	R208 On 05-May-11	8.55	Call	Bond Future	2677	3	2677	3	0.00
17/12/2010	R208 On 05-May-11	8.45	Call	Bond Future	2339	2	2339	2	0.00
17/12/2010	R208 On 05-May-11	8.45	Put	Bond Future	2063	2	2063	2	0.00
17/12/2010	R208 On 05-May-11	8.55	Put	Bond Future	1791	2	1791	2	0.00
17/12/2010	R208 On 05-May-11	8.50	Put	Bond Future	1923	2	1923	2	0.00
17/12/2010	R208 On 04-August-11			Bond Future	8.50	91.0246	8.4990	91.0246	0.00
17/12/2010	R208 On 04-August-11	8.25	Call	Bond Future	2114	2	2114	2	0.00
17/12/2010	R208 On 04-August-11	8.30	Call	Bond Future	2249	2	2249	2	0.00
17/12/2010	R208 On 04-August-11	8.20	Call	Bond Future	1983	2	1983	2	0.00
17/12/2010	R208 On 04-August-11	8.20	Put	Bond Future	3804	4	3804	4	0.00
17/12/2010	R208 On 04-August-11	8.30	Put	Bond Future	3455	3	3455	3	0.00
17/12/2010	R208 On 04-August-11	8.25	Put	Bond Future	3627	4	3627	4	0.00
17/12/2010	R209 On 03-February-11			Bond Future	8.44	79.4005	8.4400	79.4005	22,601.00
17/12/2010	R209 On 03-February-11	9.00	Call	Bond Future	4870	5	4870	5	0.00
17/12/2010	R209 On 03-February-11	8.95	Call	Bond Future	4547	4	4547	4	0.00
17/12/2010	R209 On 03-February-11	9.05	Call	Bond Future	5197	5	5197	5	0.00
17/12/2010	R209 On 03-February-11	9.05	Put	Bond Future	300	0	300	0	0.00
17/12/2010	R209 On 03-February-11	8.95	Put	Bond Future	418	0	418	0	0.00
17/12/2010	R209 On 03-February-11	9.00	Put	Bond Future	356	0	356	0	0.00
17/12/2010	R209 On 05-May-11			Bond Future	8.50	77.4181	8.4980	77.4181	0.00
17/12/2010	R209 On 05-May-11	8.50	Call	Bond Future	3052	3	3052	3	0.00
17/12/2010	R209 On 05-May-11	8.55	Call	Bond Future	3268	3	3268	3	0.00
17/12/2010	R209 On 05-May-11	8.45	Call	Bond Future	2843	3	2843	3	0.00
17/12/2010	R209 On 05-May-11	8.45	Put	Bond Future	3246	3	3246	3	0.00
17/12/2010	R209 On 05-May-11	8.55	Put	Bond Future	2835	3	2835	3	0.00
17/12/2010	R209 On 05-May-11	8.50	Put	Bond Future	3035	3	3035	3	0.00
17/12/2010	R209 On 04-August-11			Bond Future	8.56	78.5444	8.5590	78.5444	0.00
17/12/2010	R209 On 04-August-11	8.50	Call	Bond Future	3681	4	3681	4	0.00
17/12/2010	R209 On 04-August-11	8.55	Call	Bond Future	3888	4	3888	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
17/12/2010	R209 On 04-August-11	8.45	Call	Bond Future	3478	3	3478	3	0.00
17/12/2010	R209 On 04-August-11	10.10	Call	Bond Future	11888	12	11888	12	0.00
17/12/2010	R209 On 04-August-11	10.10	Put	Bond Future	686	1	686	1	0.00
17/12/2010	R209 On 04-August-11	8.45	Put	Bond Future	4387	4	4387	4	0.00
17/12/2010	R209 On 04-August-11	8.55	Put	Bond Future	3962	4	3962	4	0.00
17/12/2010	R209 On 04-August-11	8.50	Put	Bond Future	4171	4	4171	4	0.00
17/12/2010	R210 On 03-February-11			Bond Future	0.96	3.1000	0.9550	3.1000	2.00
17/12/2010	R210 On 03-February-11	3.10	Call	Bond Future	32586	0	32586	0	0.00
17/12/2010	R210 On 03-February-11	3.15	Call	Bond Future	33218	0	33218	0	0.00
17/12/2010	R210 On 03-February-11	3.05	Call	Bond Future	31948	0	31948	0	0.00
17/12/2010	R210 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R210 On 03-February-11	3.15	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R210 On 03-February-11	3.10	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R211 On 03-February-11			Bond Future	1.76	104.2481	1.7590	104.2481	589.00
17/12/2010	R211 On 03-February-11	2.50	Call	Bond Future	4187	4	4187	4	0.00
17/12/2010	R211 On 03-February-11	2.55	Call	Bond Future	4463	4	4463	4	0.00
17/12/2010	R211 On 03-February-11	2.45	Call	Bond Future	3911	4	3911	4	0.00
17/12/2010	R211 On 03-February-11	2.45	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R211 On 03-February-11	2.55	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R211 On 03-February-11	2.50	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R212 On 03-February-11			Bond Future	2.48	102.6995	2.4750	102.6995	2,518.00
17/12/2010	R212 On 03-February-11	3.00	Call	Bond Future	4953	5	4953	5	0.00
17/12/2010	R212 On 03-February-11	3.05	Call	Bond Future	5410	5	5410	5	0.00
17/12/2010	R212 On 03-February-11	2.95	Call	Bond Future	4493	5	4493	5	0.00
17/12/2010	R212 On 03-February-11	2.95	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R212 On 03-February-11	3.05	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R212 On 03-February-11	3.00	Put	Bond Future	0	0	0	0	0.00
17/12/2010	R213 On 03-February-11			Bond Future	8.52	88.5621	8.5150	88.5621	0.00
17/12/2010	R213 On 03-February-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/12/2010	R213 On 03-February-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/12/2010	R213 On 03-February-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/12/2010	R213 On 03-February-11	7.95	Put	Bond Future	5004	5	5004	5	0.00
17/12/2010	R213 On 03-February-11	8.05	Put	Bond Future	4087	4	4087	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
17/12/2010	R213 On 03-February-11	8.00	Put	Bond Future	4543	5	4543	5	0.00
17/12/2010	R213 On 05-May-11			Bond Future	8.58	86.3220	8.5790	86.3220	0.00
17/12/2010	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/12/2010	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/12/2010	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/12/2010	R213 On 05-May-11	8.05	Put	Bond Future	4609	5	4609	5	0.00
17/12/2010	R213 On 05-May-11	7.95	Put	Bond Future	5522	6	5522	6	0.00
17/12/2010	R213 On 05-May-11	8.00	Put	Bond Future	5064	5	5064	5	0.00
17/12/2010	R213 On 04-August-11			Bond Future	8.65	87.5764	8.6480	87.5764	0.00
17/12/2010	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
17/12/2010	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
17/12/2010	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
17/12/2010	R213 On 04-August-11	7.95	Put	Bond Future	6070	6	6070	6	0.00
17/12/2010	R213 On 04-August-11	8.05	Put	Bond Future	5161	5	5161	5	0.00
17/12/2010	R213 On 04-August-11	8.00	Put	Bond Future	5614	6	5614	6	0.00
17/12/2010	TRT1 On 03-February-11			Index Future	339.27	339.0320	339.2720	339.0320	100.00
17/12/2010	TRT1 On 05-May-11			Index Future	343.89	343.6460	343.8910	343.6460	0.00