



# Derivatives Monthly Statistics Report

For April 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	AL7T On 06-May-10			Index Future	344.14	341.8650	344.1400	341.8650	58.00
01/04/2010	ALBI On 06-May-10			Index Future	316.50	314.3730	316.4980	314.3730	1,078.00
01/04/2010	ALBI On 05-August-10			Index Future	316.62	314.4510	316.6190	314.4510	0.00
01/04/2010	CRD1 On 06-May-10			Index Future	137.71	137.1970	137.7100	137.1970	2.00
01/04/2010	GOVI On 06-May-10			GOVI	318.04	315.8500	318.0370	315.8500	324.00
01/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	85746	7	85746	7	0.00
01/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	3376	1	3376	1	0.00
01/04/2010	GOVI On 05-August-10			GOVI	323.57	321.3410	323.5650	321.3410	0.00
01/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	98927	8	98927	8	0.00
01/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	19277	3	19277	3	0.00
01/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/04/2010	ILBI On 06-May-10			Index Future	362.72	362.5000	362.7160	362.5000	469.00
01/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
01/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
01/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
01/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
01/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
01/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
01/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
01/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
01/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
01/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.57	93.4300	6.5700	93.4300	0.00
01/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	1,000.00
01/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	1,000.00
01/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
01/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	5,000.00
01/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	5,000.00
01/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	3,500.00
01/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.87	92.1300	7.8700	92.1300	7,500.00
01/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.95	92.0500	7.9500	92.0500	0.00
01/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
01/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
01/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
01/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

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01/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/04/2010	OTH1 On 06-May-10			Index Future	307.96	305.8820	307.9550	305.8820	3.00
01/04/2010	R155 On 06-May-10			Bond Future	6.92	109.8404	6.9210	109.8404	0.00
01/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	748	1	748	1	0.00
01/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	685	1	685	1	0.00
01/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	811	1	811	1	0.00
01/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	1	0	1	0	0.00
01/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	3	0	3	0	0.00
01/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	2	0	2	0	0.00
01/04/2010	R157 On 06-May-10			Bond Future	7.87	125.7604	7.8660	125.7604	6,105.00
01/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	3087	3	3087	3	0.00
01/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	631	0	631	0	10.00
01/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	937	1	937	1	0.00
01/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	278	0	278	0	0.00

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01/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	463	1	463	1	0.00
01/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	6	0	6	0	0.00
01/04/2010	R157 On 05-August-10			Bond Future	7.94	127.8848	7.9350	127.8848	0.00
01/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3897	3	3897	3	0.00
01/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2910	3	2910	3	0.00
01/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4944	4	4944	4	0.00
01/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	2024	2	2024	2	500.00
01/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	58	0	58	0	500.00
01/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	552	1	552	1	0.00
01/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	286	0	286	0	500.00
01/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	135	0	135	0	0.00
01/04/2010	R157 On 04-November-10			Bond Future	7.94	123.4981	7.9440	123.4981	0.00
01/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	3055	3	3055	3	0.00
01/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	3218	3	3218	3	0.00
01/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2895	3	2895	3	0.00
01/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	646	1	646	1	0.00
01/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	531	1	531	1	0.00
01/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	587	1	587	1	0.00
01/04/2010	R186 On 06-May-10			Bond Future	8.70	118.5065	8.7030	118.5065	18,696.00
01/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	3080	2	3080	2	0.00
01/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	252	1	252	1	0.00
01/04/2010	R186 On 05-August-10			Bond Future	8.76	115.2052	8.7620	115.2052	0.00
01/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	5400	5	5400	5	0.00
01/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	2438	2	2438	2	1,300.00
01/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	9132	8	9132	8	0.00
01/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	11095	10	11095	10	0.00
01/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	120	0	120	0	3,000.00
01/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	242	0	242	0	1,300.00
01/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	2553	3	2553	3	0.00
01/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	875	1	875	1	0.00
01/04/2010	R186 On 04-November-10			Bond Future	8.79	117.4065	8.7890	117.4065	0.00
01/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	6091	5	6091	5	0.00
01/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5796	5	5796	5	0.00

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01/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	6392	6	6392	6	0.00
01/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	1712	2	1712	2	0.00
01/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2010	2	2010	2	0.00
01/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	1857	2	1857	2	0.00
01/04/2010	R201 On 06-May-10			Bond Future	7.85	106.2824	7.8490	106.2824	486.00
01/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2499	2	2499	2	0.00
01/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	4	0	4	0	0.00
01/04/2010	R201 On 05-August-10			Bond Future	7.93	103.6605	7.9260	103.6605	0.00
01/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3931	3	3931	3	0.00
01/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	54	0	54	0	0.00
01/04/2010	R201 On 04-November-10			Bond Future	7.93	105.6410	7.9320	105.6410	0.00
01/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2513	2	2513	2	0.00
01/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2638	2	2638	2	0.00
01/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2390	2	2390	2	0.00
01/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	589	1	589	1	0.00
01/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	494	1	494	1	0.00
01/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	540	1	540	1	0.00
01/04/2010	R203 On 06-May-10			Bond Future	8.38	100.0745	8.3770	100.0745	1,710.00
01/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	3295	3	3295	3	0.00
01/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	12	0	12	0	0.00
01/04/2010	R203 On 05-August-10			Bond Future	8.45	101.7658	8.4520	101.7658	1,607.00
01/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	4287	4	4287	4	0.00
01/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	228	0	228	0	0.00
01/04/2010	R203 On 04-November-10			Bond Future	8.48	99.5324	8.4820	99.5324	0.00
01/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	4315	4	4315	4	0.00
01/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	4126	4	4126	4	0.00
01/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	4509	4	4509	4	0.00
01/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	462	1	462	1	0.00
01/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	562	1	562	1	0.00
01/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	509	1	509	1	0.00
01/04/2010	R204 On 06-May-10			Bond Future	8.46	99.7793	8.4580	99.7793	1,552.00
01/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	3170	3	3170	3	200.00
01/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5930	5	5930	5	0.00

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01/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	812	1	812	1	200.00
01/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
01/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	564	1	564	1	0.00
01/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	26	0	26	0	0.00
01/04/2010	R204 On 05-August-10			Bond Future	8.53	97.4284	8.5290	97.4284	0.00
01/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	4363	4	4363	4	0.00
01/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	310	0	310	0	0.00
01/04/2010	R204 On 04-November-10			Bond Future	8.56	99.2874	8.5580	99.2874	0.00
01/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4539	4	4539	4	0.00
01/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4743	4	4743	4	0.00
01/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	4338	4	4338	4	0.00
01/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	797	1	797	1	0.00
01/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	665	1	665	1	0.00
01/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	729	1	729	1	0.00
01/04/2010	R206 On 06-May-10			Bond Future	7.86	100.8474	7.8560	100.8474	0.00
01/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2745	2	2745	2	0.00
01/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	1	0	1	0	0.00
01/04/2010	R206 On 05-August-10			Bond Future	7.95	98.7794	7.9520	98.7794	0.00
01/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	3044	3	3044	3	0.00
01/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	36	0	36	0	0.00
01/04/2010	R206 On 04-November-10			Bond Future	7.96	100.6670	7.9580	100.6670	0.00
01/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1843	2	1843	2	0.00
01/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1746	1	1746	1	0.00
01/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1943	2	1943	2	0.00
01/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	335	0	335	0	0.00
01/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	407	1	407	1	0.00
01/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	370	0	370	0	0.00
01/04/2010	R207 On 06-May-10			Bond Future	8.56	93.1357	8.5570	93.1357	737.00
01/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	4134	3	4134	3	0.00
01/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	8	0	8	0	0.00
01/04/2010	R207 On 05-August-10			Bond Future	8.63	91.0618	8.6270	91.0618	0.00
01/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	5272	5	5272	5	0.00
01/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	223	0	223	0	0.00

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01/04/2010	R207 On 04-November-10			Bond Future	8.66	92.8010	8.6550	92.8010	0.00
01/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	4369	4	4369	4	0.00
01/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	4572	4	4572	4	0.00
01/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	4170	4	4170	4	0.00
01/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1031	1	1031	1	0.00
01/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	872	1	872	1	0.00
01/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	949	1	949	1	0.00
01/04/2010	R208 On 06-May-10			Bond Future	8.63	86.7760	8.6340	86.7760	5,004.00
01/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3817	3	3817	3	0.00
01/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	14	0	14	0	0.00
01/04/2010	R208 On 05-August-10			Bond Future	8.70	88.2416	8.6990	88.2416	1,249.00
01/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	5099	4	5099	4	0.00
01/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	284	0	284	0	0.00
01/04/2010	R208 On 04-November-10			Bond Future	8.73	86.5227	8.7290	86.5227	0.00
01/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	4032	3	4032	3	0.00
01/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3826	3	3826	3	0.00
01/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	4243	4	4243	4	0.00
01/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	826	1	826	1	0.00
01/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	994	1	994	1	0.00
01/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	907	1	907	1	0.00
01/04/2010	R209 On 06-May-10			Bond Future	8.71	74.5188	8.7070	74.5188	1,798.00
01/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	316	0	316	0	0.00
01/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2026	3	2026	3	0.00
01/04/2010	R209 On 05-August-10			Bond Future	8.75	75.7784	8.7520	75.7784	0.00
01/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	2083	2	2083	2	0.00
01/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2099	3	2099	3	0.00
01/04/2010	R209 On 04-November-10			Bond Future	8.77	74.0697	8.7730	74.0697	0.00
01/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3943	3	3943	3	0.00
01/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	4167	4	4167	4	0.00
01/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3725	3	3725	3	0.00
01/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2331	3	2331	3	0.00
01/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2005	2	2005	2	0.00
01/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2164	3	2164	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2010	TRT1 On 06-May-10			Index Future	314.13	311.9770	314.1280	311.9770	100.00
06/04/2010	AL7T On 06-May-10			Index Future	341.76	344.1400	341.7610	344.1400	58.00
06/04/2010	ALBI On 06-May-10			Index Future	314.56	316.4980	314.5610	316.4980	1,078.00
06/04/2010	ALBI On 05-August-10			Index Future	314.64	316.6190	314.6430	316.6190	0.00
06/04/2010	CRD1 On 06-May-10			Index Future	137.31	137.7100	137.3080	137.7100	2.00
06/04/2010	GOVI On 06-May-10			GOVI	316.04	318.0370	316.0420	318.0370	324.00
06/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	67287	9	67287	9	0.00
06/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	4867	0	4867	0	0.00
06/04/2010	GOVI On 05-August-10			GOVI	321.53	323.5650	321.5300	323.5650	0.00
06/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	83402	10	83402	10	0.00
06/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	24102	2	24102	2	0.00
06/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/04/2010	ILBI On 06-May-10			Index Future	362.67	362.7160	362.6740	362.7160	469.00
06/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
06/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
06/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
06/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
06/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
06/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
06/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
06/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.63	93.3400	6.6300	93.3400	0.00
06/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
06/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.56	93.4300	6.5600	93.4300	0.00
06/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.55	93.4600	6.5500	93.4600	1,000.00
06/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.55	93.4600	6.5500	93.4600	1,000.00
06/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.57	93.4600	6.5700	93.4600	1,000.00
06/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
06/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	5,000.00
06/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	5,000.00
06/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	3,500.00
06/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.86	92.1300	7.8600	92.1300	7,500.00
06/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.95	92.0500	7.9500	92.0500	0.00
06/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
06/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
06/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/04/2010	OTH1 On 06-May-10			Index Future	306.13	307.9550	306.1330	307.9550	3.00
06/04/2010	R155 On 06-May-10			Bond Future	7.03	109.9763	7.0310	109.9763	0.00
06/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	607	1	607	1	0.00
06/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	545	1	545	1	0.00
06/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	670	1	670	1	0.00
06/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	2	0	2	0	0.00
06/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	5	0	5	0	0.00
06/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	3	0	3	0	0.00
06/04/2010	R157 On 06-May-10			Bond Future	7.98	126.2676	7.9760	126.2676	6,105.00
06/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	2551	3	2551	3	0.00
06/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	337	1	337	1	10.00
06/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	564	1	564	1	0.00
06/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	446	0	446	0	0.00
06/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	711	0	711	0	0.00
06/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	12	0	12	0	0.00
06/04/2010	R157 On 05-August-10			Bond Future	8.05	128.4013	8.0530	128.4013	0.00
06/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3393	4	3393	4	0.00
06/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2452	3	2452	3	0.00
06/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4414	5	4414	5	0.00
06/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	1633	2	1633	2	500.00
06/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	82	0	82	0	500.00
06/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	715	1	715	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	382		0	382	0	500.00
06/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	185		0	185	0	0.00
06/04/2010	R157 On 04-November-10			Bond Future	8.07		124.0228	8.0700	124.0228	0.00
06/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	2631		3	2631	3	0.00
06/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	2784		3	2784	3	0.00
06/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2482		3	2482	3	0.00
06/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	798		1	798	1	0.00
06/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	662		1	662	1	0.00
06/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	728		1	728	1	0.00
06/04/2010	R186 On 06-May-10			Bond Future	8.81		119.6809	8.8120	119.6809	18,696.00
06/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	2182		3	2182	3	0.00
06/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	404		0	404	0	0.00
06/04/2010	R186 On 05-August-10			Bond Future	8.88		116.3995	8.8750	116.3995	2,231.00
06/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4558		5	4558	5	0.00
06/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	10062		11	10062	11	0.00
06/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	1886		2	1886	2	1,300.00
06/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	8135		9	8135	9	0.00
06/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	317		0	317	0	1,300.00
06/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	3073		3	3073	3	0.00
06/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	159		0	159	0	3,000.00
06/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	1105		1	1105	1	0.00
06/04/2010	R186 On 04-November-10			Bond Future	8.91		118.6247	8.9060	118.6247	0.00
06/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5313		6	5313	6	0.00
06/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5038		6	5038	6	0.00
06/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5595		6	5595	6	0.00
06/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	2013		2	2013	2	0.00
06/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2349		2	2349	2	0.00
06/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	2176		2	2176	2	0.00
06/04/2010	R201 On 06-May-10			Bond Future	7.96		106.8059	7.9590	106.8059	486.00
06/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2076		2	2076	2	0.00
06/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	8		0	8	0	0.00
06/04/2010	R201 On 05-August-10			Bond Future	8.04		104.1909	8.0440	104.1909	0.00
06/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3517		4	3517	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
06/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	75	0	75	0	0.00
06/04/2010	R201 On 04-November-10			Bond Future	8.06	106.1805	8.0590	106.1805	0.00
06/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2183	3	2183	3	0.00
06/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2301	3	2301	3	0.00
06/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2068	2	2068	2	0.00
06/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	712	1	712	1	0.00
06/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	602	0	602	0	0.00
06/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	655	1	655	1	0.00
06/04/2010	R203 On 06-May-10			Bond Future	8.51	100.5735	8.5070	100.5735	1,710.00
06/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	2610	3	2610	3	0.00
06/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	23	0	23	0	0.00
06/04/2010	R203 On 05-August-10			Bond Future	8.59	102.2655	8.5870	102.2655	1,607.00
06/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	3670	4	3670	4	0.00
06/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	313	0	313	0	0.00
06/04/2010	R203 On 04-November-10			Bond Future	8.63	100.0488	8.6250	100.0488	0.00
06/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	3733	4	3733	4	0.00
06/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	3554	4	3554	4	0.00
06/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	3915	5	3915	5	0.00
06/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	591	0	591	0	0.00
06/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	713	1	713	1	0.00
06/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	650	1	650	1	0.00
06/04/2010	R204 On 06-May-10			Bond Future	8.57	100.3224	8.5670	100.3224	1,552.00
06/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	2544	3	2544	3	200.00
06/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	451	1	451	1	200.00
06/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5287	6	5287	6	0.00
06/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
06/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	846	1	846	1	0.00
06/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	43	0	43	0	0.00
06/04/2010	R204 On 05-August-10			Bond Future	8.64	97.9809	8.6430	97.9809	1,112.00
06/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	3796	4	3796	4	0.00
06/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	399	0	399	0	0.00
06/04/2010	R204 On 04-November-10			Bond Future	8.68	99.8501	8.6770	99.8501	0.00
06/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4014	5	4014	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
06/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4209	5	4209	5	0.00
06/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	3824	4	3824	4	0.00
06/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	952	1	952	1	0.00
06/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	800	1	800	1	0.00
06/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	873	1	873	1	0.00
06/04/2010	R206 On 06-May-10			Bond Future	7.97	101.2679	7.9660	101.2679	0.00
06/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2402	3	2402	3	0.00
06/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
06/04/2010	R206 On 05-August-10			Bond Future	8.07	99.2083	8.0710	99.2083	0.00
06/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	2712	3	2712	3	0.00
06/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	51	0	51	0	0.00
06/04/2010	R206 On 04-November-10			Bond Future	8.09	101.1020	8.0890	101.1020	0.00
06/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1577	2	1577	2	0.00
06/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1487	2	1487	2	0.00
06/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1671	2	1671	2	0.00
06/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	422	0	422	0	0.00
06/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	507	0	507	0	0.00
06/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	462	0	462	0	0.00
06/04/2010	R207 On 06-May-10			Bond Future	8.68	93.8193	8.6760	93.8193	737.00
06/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3414	4	3414	4	0.00
06/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	14	0	14	0	0.00
06/04/2010	R207 On 05-August-10			Bond Future	8.75	91.7603	8.7510	91.7603	0.00
06/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	4605	5	4605	5	0.00
06/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	296	0	296	0	0.00
06/04/2010	R207 On 04-November-10			Bond Future	8.78	93.5103	8.7840	93.5103	0.00
06/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	3805	4	3805	4	0.00
06/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	3996	5	3996	5	0.00
06/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3618	4	3618	4	0.00
06/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1234	1	1234	1	0.00
06/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	1052	1	1052	1	0.00
06/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	1140	1	1140	1	0.00
06/04/2010	R208 On 06-May-10			Bond Future	8.75	87.6161	8.7540	87.6161	5,004.00
06/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3071	4	3071	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
06/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	27	0	27	0	0.00
06/04/2010	R208 On 05-August-10			Bond Future	8.82	89.0909	8.8220	89.0909	1,249.00
06/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	4425	5	4425	5	0.00
06/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	373	0	373	0	0.00
06/04/2010	R208 On 04-November-10			Bond Future	8.86	87.3894	8.8570	87.3894	0.00
06/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	3456	4	3456	4	0.00
06/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3265	4	3265	4	0.00
06/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	3653	4	3653	4	0.00
06/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	1017	1	1017	1	0.00
06/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	1215	1	1215	1	0.00
06/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	1113	1	1113	1	0.00
06/04/2010	R209 On 06-May-10			Bond Future	8.82	75.5768	8.8170	75.5768	1,798.00
06/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	119	0	119	0	0.00
06/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2712	2	2712	2	0.00
06/04/2010	R209 On 05-August-10			Bond Future	8.86	76.8504	8.8640	76.8504	0.00
06/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1616	2	1616	2	0.00
06/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2523	2	2523	2	0.00
06/04/2010	R209 On 04-November-10			Bond Future	8.89	75.1676	8.8890	75.1676	0.00
06/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3367	4	3367	4	0.00
06/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3573	4	3573	4	0.00
06/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3168	4	3168	4	0.00
06/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2693	2	2693	2	0.00
06/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2329	2	2329	2	0.00
06/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2506	2	2506	2	0.00
06/04/2010	TRT1 On 06-May-10			Index Future	312.17	314.1280	312.1690	314.1280	100.00
07/04/2010	AL7T On 06-May-10			Index Future	342.12	341.7610	342.1150	341.7610	58.00
07/04/2010	ALBI On 06-May-10			Index Future	314.95	314.5610	314.9470	314.5610	1,078.00
07/04/2010	ALBI On 05-August-10			Index Future	315.02	314.6430	315.0210	314.6430	0.00
07/04/2010	CRD1 On 06-May-10			Index Future	137.38	137.3080	137.3820	137.3080	2.00
07/04/2010	GOVI On 06-May-10			GOVI	316.43	316.0420	316.4250	316.0420	324.00
07/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	70342	7	70342	7	0.00
07/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	4092	0	4092	0	0.00
07/04/2010	GOVI On 05-August-10			GOVI	321.92	321.5300	321.9150	321.5300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	85927	8	85927	8	0.00
07/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	22777	2	22777	2	0.00
07/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/04/2010	ILBI On 06-May-10			Index Future	362.46	362.6740	362.4620	362.6740	469.00
07/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
07/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
07/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
07/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
07/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
07/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
07/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
07/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.64	93.3700	6.6400	93.3700	0.00
07/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.61	93.4200	6.6100	93.4200	0.00
07/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.55	93.4400	6.5500	93.4400	0.00
07/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4500	6.5400	93.4500	1,000.00
07/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.54	93.4500	6.5400	93.4500	1,000.00
07/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.56	93.4300	6.5600	93.4300	1,000.00
07/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.65	93.3400	6.6500	93.3400	0.00
07/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.90	93.0900	6.9000	93.0900	5,000.00
07/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.23	92.7600	7.2300	92.7600	5,000.00
07/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.55	92.4400	7.5500	92.4400	3,500.00
07/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.85	92.1400	7.8500	92.1400	7,500.00
07/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.94	92.0500	7.9400	92.0500	0.00
07/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
07/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
07/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
07/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/04/2010	OTH1 On 06-May-10			Index Future	306.53	306.1330	306.5300	306.1330	3.00
07/04/2010	R155 On 06-May-10			Bond Future	7.01	109.8340	7.0060	109.8340	0.00
07/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	638	1	638	1	0.00
07/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	576	1	576	1	0.00
07/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	702	1	702	1	0.00
07/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	2	0	2	0	0.00
07/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	4	0	4	0	0.00
07/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	2	0	2	0	0.00
07/04/2010	R157 On 06-May-10			Bond Future	7.94	125.7260	7.9430	125.7260	6,105.00
07/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	2709	3	2709	3	0.00
07/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	395	0	395	0	10.00
07/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	647	1	647	1	0.00
07/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	367	0	367	0	0.00
07/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	607	1	607	1	0.00
07/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	8	0	8	0	0.00
07/04/2010	R157 On 05-August-10			Bond Future	8.02	127.8473	8.0170	127.8473	0.00
07/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3539	3	3539	3	0.00
07/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2580	2	2580	2	0.00
07/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4571	4	4571	4	0.00
07/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	1738	2	1738	2	500.00
07/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	70	0	70	0	500.00
07/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	652	1	652	1	0.00
07/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	341	0	341	0	500.00
07/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	162	0	162	0	0.00
07/04/2010	R157 On 04-November-10			Bond Future	8.03	123.4579	8.0330	123.4579	0.00
07/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	2745	3	2745	3	0.00
07/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	2901	3	2901	3	0.00
07/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2592	2	2592	2	0.00
07/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	743	1	743	1	0.00
07/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	614	1	614	1	0.00
07/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	676	1	676	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	R186 On 06-May-10			Bond Future	8.78	118.6308	8.7800	118.6308	18,696.00
07/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	2404	2	2404	2	0.00
07/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	319	0	319	0	0.00
07/04/2010	R186 On 05-August-10			Bond Future	8.84	115.3275	8.8410	115.3275	2,231.00
07/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4784	5	4784	5	0.00
07/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	2018	2	2018	2	1,300.00
07/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	8420	8	8420	8	0.00
07/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	10363	10	10363	10	0.00
07/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	139	0	139	0	3,000.00
07/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	281	0	281	0	1,300.00
07/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	2884	3	2884	3	0.00
07/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	1010	1	1010	1	0.00
07/04/2010	R186 On 04-November-10			Bond Future	8.87	117.5275	8.8720	117.5275	0.00
07/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5515	5	5515	5	0.00
07/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5233	5	5233	5	0.00
07/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5803	6	5803	6	0.00
07/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	1903	2	1903	2	0.00
07/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2227	2	2227	2	0.00
07/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	2061	2	2061	2	0.00
07/04/2010	R201 On 06-May-10			Bond Future	7.94	106.3791	7.9360	106.3791	486.00
07/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2162	2	2162	2	0.00
07/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	5	0	5	0	0.00
07/04/2010	R201 On 05-August-10			Bond Future	8.02	103.7560	8.0190	103.7560	0.00
07/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3601	4	3601	4	0.00
07/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	67	0	67	0	0.00
07/04/2010	R201 On 04-November-10			Bond Future	8.03	105.7353	8.0340	105.7353	0.00
07/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2241	2	2241	2	0.00
07/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2361	2	2361	2	0.00
07/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2125	2	2125	2	0.00
07/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	682	1	682	1	0.00
07/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	575	1	575	1	0.00
07/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	626	1	626	1	0.00
07/04/2010	R203 On 06-May-10			Bond Future	8.48	99.8768	8.4840	99.8768	1,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	2726	3	2726	3	0.00
07/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	17	0	17	0	0.00
07/04/2010	R203 On 05-August-10			Bond Future	8.56	101.5637	8.5630	101.5637	1,607.00
07/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	3771	4	3771	4	0.00
07/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	290	0	290	0	0.00
07/04/2010	R203 On 04-November-10			Bond Future	8.60	99.3258	8.6010	99.3258	0.00
07/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	3822	4	3822	4	0.00
07/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	3641	4	3641	4	0.00
07/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	4007	4	4007	4	0.00
07/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	562	1	562	1	0.00
07/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	679	1	679	1	0.00
07/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	618	1	618	1	0.00
07/04/2010	R204 On 06-May-10			Bond Future	8.54	99.6793	8.5440	99.6793	1,552.00
07/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	2669	3	2669	3	200.00
07/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5422	5	5422	5	0.00
07/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	497	0	497	0	200.00
07/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
07/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	756	1	756	1	0.00
07/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	32	0	32	0	0.00
07/04/2010	R204 On 05-August-10			Bond Future	8.62	97.3253	8.6190	97.3253	1,112.00
07/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	3905	4	3905	4	0.00
07/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	370	0	370	0	0.00
07/04/2010	R204 On 04-November-10			Bond Future	8.65	99.1809	8.6530	99.1809	0.00
07/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4110	4	4110	4	0.00
07/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4307	4	4307	4	0.00
07/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	3917	4	3917	4	0.00
07/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	911	1	911	1	0.00
07/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	764	1	764	1	0.00
07/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	835	1	835	1	0.00
07/04/2010	R206 On 06-May-10			Bond Future	7.93	100.9251	7.9320	100.9251	0.00
07/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2508	2	2508	2	0.00
07/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	1	0	1	0	0.00
07/04/2010	R206 On 05-August-10			Bond Future	8.03	98.8609	8.0340	98.8609	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	2812	3	2812	3	0.00
07/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	43	0	43	0	0.00
07/04/2010	R206 On 04-November-10			Bond Future	8.05	100.7434	8.0490	100.7434	0.00
07/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1652	2	1652	2	0.00
07/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1559	1	1559	1	0.00
07/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1747	2	1747	2	0.00
07/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	388	0	388	0	0.00
07/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	470	1	470	1	0.00
07/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	428	0	428	0	0.00
07/04/2010	R207 On 06-May-10			Bond Future	8.65	93.0932	8.6540	93.0932	737.00
07/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3544	3	3544	3	0.00
07/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	11	0	11	0	0.00
07/04/2010	R207 On 05-August-10			Bond Future	8.73	91.0202	8.7270	91.0202	0.00
07/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	4725	5	4725	5	0.00
07/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	273	0	273	0	0.00
07/04/2010	R207 On 04-November-10			Bond Future	8.76	92.7543	8.7600	92.7543	0.00
07/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	3898	4	3898	4	0.00
07/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	4092	4	4092	4	0.00
07/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3709	4	3709	4	0.00
07/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1185	1	1185	1	0.00
07/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	1008	1	1008	1	0.00
07/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	1093	1	1093	1	0.00
07/04/2010	R208 On 06-May-10			Bond Future	8.73	86.8577	8.7310	86.8577	5,004.00
07/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3209	3	3209	3	0.00
07/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	20	0	20	0	0.00
07/04/2010	R208 On 05-August-10			Bond Future	8.80	88.3279	8.7990	88.3279	1,249.00
07/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	4541	4	4541	4	0.00
07/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	347	0	347	0	0.00
07/04/2010	R208 On 04-November-10			Bond Future	8.83	86.6077	8.8340	86.6077	0.00
07/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	3548	3	3548	3	0.00
07/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3354	3	3354	3	0.00
07/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	3748	4	3748	4	0.00
07/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	973	1	973	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	1164	1	1164	1	0.00
07/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	1065	1	1065	1	0.00
07/04/2010	R209 On 06-May-10			Bond Future	8.79	74.6934	8.7850	74.6934	1,798.00
07/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	144	0	144	0	0.00
07/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2482	3	2482	3	0.00
07/04/2010	R209 On 05-August-10			Bond Future	8.83	75.9593	8.8320	75.9593	0.00
07/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1722	2	1722	2	0.00
07/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2376	3	2376	3	0.00
07/04/2010	R209 On 04-November-10			Bond Future	8.86	74.2495	8.8550	74.2495	0.00
07/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3514	3	3514	3	0.00
07/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3725	4	3725	4	0.00
07/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3309	3	3309	3	0.00
07/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2566	3	2566	3	0.00
07/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2214	2	2214	2	0.00
07/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2385	3	2385	3	0.00
07/04/2010	TRT1 On 06-May-10			Index Future	312.55	312.1690	312.5460	312.1690	100.00
08/04/2010	AL7T On 06-May-10			Index Future	340.97	342.1150	340.9690	342.1150	58.00
08/04/2010	ALBI On 06-May-10			Index Future	314.02	314.9470	314.0170	314.9470	1,078.00
08/04/2010	ALBI On 05-August-10			Index Future	314.09	315.0210	314.0890	315.0210	0.00
08/04/2010	CRD1 On 06-May-10			Index Future	137.18	137.3820	137.1790	137.3820	2.00
08/04/2010	GOVI On 06-May-10			GOVI	315.48	316.4250	315.4830	316.4250	324.00
08/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	62076	7	62076	7	0.00
08/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	5246	0	5246	0	0.00
08/04/2010	GOVI On 05-August-10			GOVI	320.96	321.9150	320.9550	321.9150	0.00
08/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	79090	9	79090	9	0.00
08/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	25540	2	25540	2	0.00
08/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/04/2010	ILBI On 06-May-10			Index Future	362.46	362.4620	362.4570	362.4620	469.00
08/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
08/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
08/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
08/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
08/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
08/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
08/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.61	93.3600	6.6100	93.3600	0.00
08/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.60	93.3900	6.6000	93.3900	0.00
08/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
08/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	1,000.00
08/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	1,000.00
08/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	1,000.00
08/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	0.00
08/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	5,000.00
08/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	5,000.00
08/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.56	92.4500	7.5600	92.4500	3,500.00
08/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.86	92.1500	7.8600	92.1500	7,500.00
08/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.98	92.0600	7.9800	92.0600	0.00
08/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
08/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
08/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
08/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/04/2010	OTH1 On 06-May-10			Index Future	305.66	306.5300	305.6600	306.5300	3.00
08/04/2010	R155 On 06-May-10			Bond Future	7.06	109.8663	7.0560	109.8663	0.00
08/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	575	1	575	1	0.00
08/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	638	1	638	1	0.00
08/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	513	1	513	1	0.00
08/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	6	0	6	0	0.00
08/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	2	0	2	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
08/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	3	0	3	0	0.00
08/04/2010	R157 On 06-May-10			Bond Future	7.99	125.8882	7.9930	125.8882	6,105.00
08/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	2467	3	2467	3	0.00
08/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	503	1	503	1	0.00
08/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	290	0	290	0	10.00
08/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	747	1	747	1	0.00
08/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	469	0	469	0	0.00
08/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	11	0	11	0	0.00
08/04/2010	R157 On 05-August-10			Bond Future	8.07	128.0160	8.0710	128.0160	0.00
08/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3315	4	3315	4	0.00
08/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2380	3	2380	3	0.00
08/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	1572	2	1572	2	500.00
08/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4332	5	4332	5	0.00
08/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	84	0	84	0	500.00
08/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	738	1	738	1	0.00
08/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	394	0	394	0	500.00
08/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	191	0	191	0	0.00
08/04/2010	R157 On 04-November-10			Bond Future	8.09	123.6234	8.0910	123.6234	0.00
08/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	2559	3	2559	3	0.00
08/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2412	3	2412	3	0.00
08/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	2710	3	2710	3	0.00
08/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	682	1	682	1	0.00
08/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	822	1	822	1	0.00
08/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	750	1	750	1	0.00
08/04/2010	R186 On 06-May-10			Bond Future	8.83	118.9376	8.8300	118.9376	18,696.00
08/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	2024	2	2024	2	0.00
08/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	418	0	418	0	0.00
08/04/2010	R186 On 05-August-10			Bond Future	8.89	115.6485	8.8930	115.6485	2,231.00
08/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4419	5	4419	5	0.00
08/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	1794	2	1794	2	1,300.00
08/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	7973	8	7973	8	0.00
08/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	9896	10	9896	10	0.00
08/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	162	0	162	0	3,000.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	325	0	325	0	1,300.00
08/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	3150	3	3150	3	0.00
08/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	1136	1	1136	1	0.00
08/04/2010	R186 On 04-November-10			Bond Future	8.93	117.8447	8.9250	117.8447	0.00
08/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5183	6	5183	6	0.00
08/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5462	6	5462	6	0.00
08/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	4910	5	4910	5	0.00
08/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2397	2	2397	2	0.00
08/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	2056	2	2056	2	0.00
08/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	2223	2	2223	2	0.00
08/04/2010	R201 On 06-May-10			Bond Future	7.98	106.4682	7.9760	106.4682	486.00
08/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2010	2	2010	2	0.00
08/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	8	0	8	0	0.00
08/04/2010	R201 On 05-August-10			Bond Future	8.06	103.8480	8.0610	103.8480	0.00
08/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3456	4	3456	4	0.00
08/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	77	0	77	0	0.00
08/04/2010	R201 On 04-November-10			Bond Future	8.08	105.8228	8.0800	105.8228	0.00
08/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2127	2	2127	2	0.00
08/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2014	2	2014	2	0.00
08/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2244	2	2244	2	0.00
08/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	618	1	618	1	0.00
08/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	732	1	732	1	0.00
08/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	673	1	673	1	0.00
08/04/2010	R203 On 06-May-10			Bond Future	8.53	99.9996	8.5340	99.9996	1,710.00
08/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	2467	3	2467	3	0.00
08/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	24	0	24	0	0.00
08/04/2010	R203 On 05-August-10			Bond Future	8.62	101.6880	8.6160	101.6880	1,607.00
08/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	3538	4	3538	4	0.00
08/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	331	0	331	0	0.00
08/04/2010	R203 On 04-November-10			Bond Future	8.66	99.4467	8.6560	99.4467	0.00
08/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	3608	4	3608	4	0.00
08/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	3788	4	3788	4	0.00
08/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	3432	4	3432	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
08/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	747	1	747	1	0.00
08/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	620	1	620	1	0.00
08/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	681	1	681	1	0.00
08/04/2010	R204 On 06-May-10			Bond Future	8.59	99.8146	8.5940	99.8146	1,552.00
08/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	2388	3	2388	3	200.00
08/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	370	0	370	0	200.00
08/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5129	5	5129	5	0.00
08/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
08/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	923	1	923	1	0.00
08/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	45	0	45	0	0.00
08/04/2010	R204 On 05-August-10			Bond Future	8.67	97.4628	8.6710	97.4628	1,112.00
08/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	3657	4	3657	4	0.00
08/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	420	0	420	0	0.00
08/04/2010	R204 On 04-November-10			Bond Future	8.71	99.3154	8.7070	99.3154	0.00
08/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	3883	4	3883	4	0.00
08/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	3696	4	3696	4	0.00
08/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4075	4	4075	4	0.00
08/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	834	1	834	1	0.00
08/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	992	1	992	1	0.00
08/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	910	1	910	1	0.00
08/04/2010	R206 On 06-May-10			Bond Future	7.98	101.0309	7.9820	101.0309	0.00
08/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2352	3	2352	3	0.00
08/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
08/04/2010	R206 On 05-August-10			Bond Future	8.09	98.9688	8.0880	98.9688	0.00
08/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	2664	3	2664	3	0.00
08/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	52	0	52	0	0.00
08/04/2010	R206 On 04-November-10			Bond Future	8.11	100.8527	8.1090	100.8527	0.00
08/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1536	2	1536	2	0.00
08/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1628	2	1628	2	0.00
08/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1446	2	1446	2	0.00
08/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	521	0	521	0	0.00
08/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	433	0	433	0	0.00
08/04/2010	R206 On 04-November-10	8.50	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
08/04/2010	R207 On 06-May-10			Bond Future	8.70	93.2268	8.7030	93.2268	737.00
08/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3251	4	3251	4	0.00
08/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	15	0	15	0	0.00
08/04/2010	R207 On 05-August-10			Bond Future	8.78	91.1629	8.7790	91.1629	0.00
08/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	4455	5	4455	5	0.00
08/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	312	0	312	0	0.00
08/04/2010	R207 On 04-November-10			Bond Future	8.81	92.8944	8.8140	92.8944	0.00
08/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	3675	4	3675	4	0.00
08/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3492	4	3492	4	0.00
08/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	3863	4	3863	4	0.00
08/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	1093	1	1093	1	0.00
08/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1283	1	1283	1	0.00
08/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	1185	1	1185	1	0.00
08/04/2010	R208 On 06-May-10			Bond Future	8.79	87.0024	8.7910	87.0024	5,004.00
08/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	2843	3	2843	3	0.00
08/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	31	0	31	0	0.00
08/04/2010	R208 On 05-August-10			Bond Future	8.86	88.4699	8.8610	88.4699	1,249.00
08/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	4216	5	4216	5	0.00
08/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	404	0	404	0	0.00
08/04/2010	R208 On 04-November-10			Bond Future	8.90	86.7475	8.8980	86.7475	0.00
08/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	3279	4	3279	4	0.00
08/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	3471	4	3471	4	0.00
08/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3093	3	3093	3	0.00
08/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	1292	1	1292	1	0.00
08/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	1084	1	1084	1	0.00
08/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	1184	1	1184	1	0.00
08/04/2010	R209 On 06-May-10			Bond Future	8.84	74.9486	8.8350	74.9486	1,798.00
08/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	91	0	91	0	0.00
08/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2827	2	2827	2	0.00
08/04/2010	R209 On 05-August-10			Bond Future	8.88	76.2121	8.8830	76.2121	0.00
08/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1534	2	1534	2	0.00
08/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2591	2	2591	2	0.00
08/04/2010	R209 On 04-November-10			Bond Future	8.91	74.5167	8.9080	74.5167	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3270	4	3270	4	0.00
08/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3473	4	3473	4	0.00
08/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3074	3	3074	3	0.00
08/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2747	3	2747	3	0.00
08/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2378	2	2378	2	0.00
08/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2557	2	2557	2	0.00
08/04/2010	TRT1 On 06-May-10			Index Future	311.62	312.5460	311.6220	312.5460	100.00
09/04/2010	AL7T On 06-May-10			Index Future	341.86	340.9690	341.8620	340.9690	58.00
09/04/2010	ALBI On 06-May-10			Index Future	314.81	314.0170	314.8110	314.0170	1,062.00
09/04/2010	ALBI On 05-August-10			Index Future	314.88	314.0890	314.8810	314.0890	0.00
09/04/2010	CRD1 On 06-May-10			Index Future	137.38	137.1790	137.3790	137.1790	2.00
09/04/2010	GOVI On 06-May-10			GOVI	316.28	315.4830	316.2790	315.4830	324.00
09/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	68620	6	68620	6	0.00
09/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	3830	1	3830	1	0.00
09/04/2010	GOVI On 05-August-10			GOVI	321.76	320.9550	321.7640	320.9550	0.00
09/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	84512	8	84512	8	0.00
09/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	22872	3	22872	3	0.00
09/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/04/2010	ILBI On 06-May-10			Index Future	362.45	362.4570	362.4530	362.4570	497.00
09/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
09/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
09/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
09/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
09/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
09/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
09/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
09/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	0.00
09/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.59	93.4000	6.5900	93.4000	0.00
09/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.54	93.4500	6.5400	93.4500	0.00
09/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.53	93.4600	6.5300	93.4600	1,000.00
09/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.53	93.4600	6.5300	93.4600	1,000.00
09/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.55	93.4400	6.5500	93.4400	1,000.00
09/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.64	93.3500	6.6400	93.3500	0.00

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09/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.89	93.1000	6.8900	93.1000	5,000.00
09/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.22	92.7700	7.2200	92.7700	5,000.00
09/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.55	92.4400	7.5500	92.4400	3,500.00
09/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.85	92.1400	7.8500	92.1400	7,500.00
09/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.97	92.0200	7.9700	92.0200	0.00
09/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
09/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
09/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
09/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

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09/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/04/2010	OTH1 On 06-May-10			Index Future	306.44	305.6600	306.4410	305.6600	3.00
09/04/2010	R155 On 06-May-10			Bond Future	7.01	109.8017	7.0110	109.8017	0.00
09/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	632	1	632	1	0.00
09/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	695	1	695	1	0.00
09/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	569	1	569	1	0.00
09/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	3	0	3	0	0.00
09/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	1	0	1	0	0.00
09/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	2	0	2	0	0.00
09/04/2010	R157 On 06-May-10			Bond Future	7.95	125.6425	7.9510	125.6425	6,105.00
09/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	2668	2	2668	2	0.00
09/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	361	0	361	0	10.00
09/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	607	1	607	1	0.00
09/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	366	0	366	0	0.00
09/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	612	1	612	1	0.00
09/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	6	0	6	0	0.00
09/04/2010	R157 On 05-August-10			Bond Future	8.03	127.7631	8.0270	127.7631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3493	3	3493	3	0.00
09/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2536	2	2536	2	0.00
09/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	1698	2	1698	2	500.00
09/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4524	4	4524	4	0.00
09/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	70	0	70	0	1,000.00
09/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	658	1	658	1	0.00
09/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	344	0	344	0	500.00
09/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	163	0	163	0	0.00
09/04/2010	R157 On 04-November-10			Bond Future	8.04	123.3640	8.0440	123.3640	0.00
09/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	2704	3	2704	3	0.00
09/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2552	2	2552	2	0.00
09/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	2859	3	2859	3	0.00
09/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	621	1	621	1	0.00
09/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	752	1	752	1	0.00
09/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	685	1	685	1	0.00
09/04/2010	R186 On 06-May-10			Bond Future	8.79	118.4588	8.7890	118.4588	18,696.00
09/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	2309	2	2309	2	0.00
09/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	310	0	310	0	0.00
09/04/2010	R186 On 05-August-10			Bond Future	8.85	115.1582	8.8500	115.1582	2,231.00
09/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4704	4	4704	4	0.00
09/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	1960	2	1960	2	1,300.00
09/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	8334	8	8334	8	0.00
09/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	10276	10	10276	10	0.00
09/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	137	0	137	0	3,000.00
09/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	281	0	281	0	1,300.00
09/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	2911	3	2911	3	0.00
09/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	1015	1	1015	1	0.00
09/04/2010	R186 On 04-November-10			Bond Future	8.88	117.3508	8.8810	117.3508	0.00
09/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5443	5	5443	5	0.00
09/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5730	5	5730	5	0.00
09/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5163	5	5163	5	0.00
09/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2241	2	2241	2	0.00
09/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	1914	2	1914	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
09/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	2073	2	2073	2	0.00
09/04/2010	R201 On 06-May-10			Bond Future	7.93	106.3133	7.9340	106.3133	486.00
09/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2169	2	2169	2	0.00
09/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	4	0	4	0	0.00
09/04/2010	R201 On 05-August-10			Bond Future	8.02	103.6935	8.0170	103.6935	0.00
09/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3606	3	3606	3	0.00
09/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	65	0	65	0	0.00
09/04/2010	R201 On 04-November-10			Bond Future	8.03	105.6619	8.0320	105.6619	0.00
09/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2241	2	2241	2	0.00
09/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2124	2	2124	2	0.00
09/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2361	2	2361	2	0.00
09/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	568	1	568	1	0.00
09/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	674	1	674	1	0.00
09/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	619	1	619	1	0.00
09/04/2010	R203 On 06-May-10			Bond Future	8.50	99.7329	8.5030	99.7329	1,710.00
09/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	2625	2	2625	2	0.00
09/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	17	0	17	0	0.00
09/04/2010	R203 On 05-August-10			Bond Future	8.58	101.4138	8.5830	101.4138	1,607.00
09/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	3676	4	3676	4	0.00
09/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	298	0	298	0	0.00
09/04/2010	R203 On 04-November-10			Bond Future	8.62	99.1700	8.6220	99.1700	0.00
09/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	3734	4	3734	4	0.00
09/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	3918	4	3918	4	0.00
09/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	3555	3	3555	3	0.00
09/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	699	1	699	1	0.00
09/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	579	1	579	1	0.00
09/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	636	1	636	1	0.00
09/04/2010	R204 On 06-May-10			Bond Future	8.54	99.5209	8.5420	99.5209	1,552.00
09/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	2674	2	2674	2	200.00
09/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	481	0	481	0	200.00
09/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5434	5	5434	5	0.00
09/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
09/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	729	1	729	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
09/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	26	0	26	0	0.00
09/04/2010	R204 On 05-August-10			Bond Future	8.62	97.1651	8.6170	97.1651	1,112.00
09/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	3906	4	3906	4	0.00
09/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	360	0	360	0	0.00
09/04/2010	R204 On 04-November-10			Bond Future	8.65	99.0132	8.6520	99.0132	0.00
09/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4106	4	4106	4	0.00
09/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	3912	4	3912	4	0.00
09/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4303	4	4303	4	0.00
09/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	754	1	754	1	0.00
09/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	900	1	900	1	0.00
09/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	825	1	825	1	0.00
09/04/2010	R206 On 06-May-10			Bond Future	7.94	100.8753	7.9400	100.8753	0.00
09/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2483	2	2483	2	0.00
09/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
09/04/2010	R206 On 05-August-10			Bond Future	8.04	98.8114	8.0430	98.8114	0.00
09/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	2786	3	2786	3	0.00
09/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	43	0	43	0	0.00
09/04/2010	R206 On 04-November-10			Bond Future	8.06	100.6888	8.0600	100.6888	0.00
09/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1627	2	1627	2	0.00
09/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1722	2	1722	2	0.00
09/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1534	1	1534	1	0.00
09/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	475	1	475	1	0.00
09/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	393	0	393	0	0.00
09/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	433	0	433	0	0.00
09/04/2010	R207 On 06-May-10			Bond Future	8.66	92.9295	8.6620	92.9295	737.00
09/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3494	3	3494	3	0.00
09/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	9	0	9	0	0.00
09/04/2010	R207 On 05-August-10			Bond Future	8.74	90.8542	8.7360	90.8542	0.00
09/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	4671	4	4671	4	0.00
09/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	273	0	273	0	0.00
09/04/2010	R207 On 04-November-10			Bond Future	8.77	92.5797	8.7690	92.5797	0.00
09/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	3852	4	3852	4	0.00
09/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3663	3	3663	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
09/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	4045	4	4045	4	0.00
09/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	1013	1	1013	1	0.00
09/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1192	1	1192	1	0.00
09/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	1100	1	1100	1	0.00
09/04/2010	R208 On 06-May-10			Bond Future	8.75	86.6256	8.7500	86.6256	5,004.00
09/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3088	3	3088	3	0.00
09/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	19	0	19	0	0.00
09/04/2010	R208 On 05-August-10			Bond Future	8.82	88.0878	8.8180	88.0878	1,249.00
09/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	4433	4	4433	4	0.00
09/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	357	0	357	0	0.00
09/04/2010	R208 On 04-November-10			Bond Future	8.85	86.3592	8.8540	86.3592	0.00
09/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	3455	3	3455	3	0.00
09/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	3653	3	3653	3	0.00
09/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3263	3	3263	3	0.00
09/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	1195	1	1195	1	0.00
09/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	999	1	999	1	0.00
09/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	1093	1	1093	1	0.00
09/04/2010	R209 On 06-May-10			Bond Future	8.78	74.5505	8.7840	74.5505	1,798.00
09/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	130	0	130	0	0.00
09/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2460	3	2460	3	0.00
09/04/2010	R209 On 05-August-10			Bond Future	8.83	75.8098	8.8300	75.8098	0.00
09/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1712	2	1712	2	0.00
09/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2351	3	2351	3	0.00
09/04/2010	R209 On 04-November-10			Bond Future	8.86	74.1009	8.8550	74.1009	0.00
09/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3500	3	3500	3	0.00
09/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3712	3	3712	3	0.00
09/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3295	3	3295	3	0.00
09/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2552	3	2552	3	0.00
09/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2201	2	2201	2	0.00
09/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2371	3	2371	3	0.00
09/04/2010	TRT1 On 06-May-10			Index Future	312.41	311.6220	312.4060	311.6220	100.00
12/04/2010	AL7T On 06-May-10			Index Future	341.82	341.8620	341.8240	341.8620	58.00
12/04/2010	ALBI On 06-May-10			Index Future	314.62	314.8110	314.6180	314.8110	1,062.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	ALBI On 05-August-10			Index Future	314.69	314.8810	314.6850	314.8810	0.00
12/04/2010	CRD1 On 06-May-10			Index Future	137.47	137.3790	137.4690	137.3790	2.00
12/04/2010	GOVI On 06-May-10			GOVI	316.10	316.2790	316.1030	316.2790	324.00
12/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	66389	7	66389	7	0.00
12/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	3359	0	3359	0	0.00
12/04/2010	GOVI On 05-August-10			GOVI	321.58	321.7640	321.5830	321.7640	0.00
12/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	82708	8	82708	8	0.00
12/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	22878	2	22878	2	0.00
12/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/04/2010	ILBI On 06-May-10			Index Future	362.26	362.4530	362.2640	362.4530	497.00
12/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
12/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
12/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
12/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
12/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
12/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
12/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
12/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.60	93.3900	6.6000	93.3900	0.00
12/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.56	93.4100	6.5600	93.4100	0.00
12/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.51	93.4600	6.5100	93.4600	0.00
12/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.50	93.4700	6.5000	93.4700	1,000.00
12/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.4700	6.5000	93.4700	1,000.00
12/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.51	93.4500	6.5100	93.4500	1,000.00
12/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.60	93.3600	6.6000	93.3600	0.00
12/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.84	93.1100	6.8400	93.1100	5,000.00
12/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.13	92.7800	7.1300	92.7800	5,000.00
12/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.48	92.4500	7.4800	92.4500	3,500.00
12/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.79	92.1500	7.7900	92.1500	7,500.00
12/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.91	92.0300	7.9100	92.0300	0.00
12/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
12/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
12/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
12/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/04/2010	OTH1 On 06-May-10			Index Future	306.17	306.4410	306.1650	306.4410	3.00
12/04/2010	R155 On 06-May-10			Bond Future	7.01	109.8598	7.0110	109.8598	0.00
12/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	631	1	631	1	0.00
12/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	694	1	694	1	0.00
12/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	568	1	568	1	0.00
12/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	2	0	2	0	0.00
12/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
12/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	1	0	1	0	0.00
12/04/2010	R157 On 06-May-10			Bond Future	7.95	125.8488	7.9510	125.8488	6,105.00
12/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	2666	3	2666	3	0.00
12/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	581	1	581	1	0.00
12/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	335	0	335	0	10.00
12/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	586	1	586	1	0.00
12/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	340	0	340	0	0.00
12/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	4	0	4	0	0.00
12/04/2010	R157 On 05-August-10			Bond Future	8.03	127.9691	8.0260	127.9691	0.00
12/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3490	3	3490	3	0.00
12/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2529	3	2529	3	0.00
12/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4525	5	4525	5	0.00
12/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	1688	2	1688	2	500.00
12/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	66	0	66	0	0.00
12/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	644	1	644	1	0.00
12/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	333	0	333	0	500.00
12/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	156	0	156	0	0.00
12/04/2010	R157 On 04-November-10			Bond Future	8.04	123.5742	8.0430	123.5742	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	2698	3	2698	3	0.00
12/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2546	3	2546	3	0.00
12/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	2854	3	2854	3	0.00
12/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	611	1	611	1	0.00
12/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	742	1	742	1	0.00
12/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	674	1	674	1	0.00
12/04/2010	R186 On 06-May-10			Bond Future	8.83	118.8512	8.8280	118.8512	18,696.00
12/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	1977	2	1977	2	0.00
12/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	352	0	352	0	0.00
12/04/2010	R186 On 05-August-10			Bond Future	8.89	115.5634	8.8910	115.5634	2,231.00
12/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4397	5	4397	5	0.00
12/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	1762	2	1762	2	1,300.00
12/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	7971	8	7971	8	0.00
12/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	9901	10	9901	10	0.00
12/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	148	0	148	0	3,000.00
12/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	304	0	304	0	1,300.00
12/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	3099	3	3099	3	0.00
12/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	1095	1	1095	1	0.00
12/04/2010	R186 On 04-November-10			Bond Future	8.92	117.7606	8.9240	117.7606	0.00
12/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5157	5	5157	5	0.00
12/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5437	6	5437	6	0.00
12/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	4884	5	4884	5	0.00
12/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2362	2	2362	2	0.00
12/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	2022	2	2022	2	0.00
12/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	2187	2	2187	2	0.00
12/04/2010	R201 On 06-May-10			Bond Future	7.91	106.4759	7.9130	106.4759	486.00
12/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2248	2	2248	2	0.00
12/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	2	0	2	0	0.00
12/04/2010	R201 On 05-August-10			Bond Future	7.99	103.8553	7.9940	103.8553	0.00
12/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3682	4	3682	4	0.00
12/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	56	0	56	0	0.00
12/04/2010	R201 On 04-November-10			Bond Future	8.01	105.8298	8.0080	105.8298	0.00
12/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2292	2	2292	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2173	2	2173	2	0.00
12/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2414	2	2414	2	0.00
12/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	537	1	537	1	0.00
12/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	639	1	639	1	0.00
12/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	586	1	586	1	0.00
12/04/2010	R203 On 06-May-10			Bond Future	8.50	99.8982	8.5020	99.8982	1,710.00
12/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	2625	3	2625	3	0.00
12/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	12	0	12	0	0.00
12/04/2010	R203 On 05-August-10			Bond Future	8.58	101.5844	8.5820	101.5844	1,607.00
12/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	3670	4	3670	4	0.00
12/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	287	0	287	0	0.00
12/04/2010	R203 On 04-November-10			Bond Future	8.62	99.3409	8.6210	99.3409	0.00
12/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	3728	4	3728	4	0.00
12/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	3912	4	3912	4	0.00
12/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	3548	4	3548	4	0.00
12/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	687	1	687	1	0.00
12/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	568	1	568	1	0.00
12/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	625	1	625	1	0.00
12/04/2010	R204 On 06-May-10			Bond Future	8.55	99.8264	8.5520	99.8264	1,552.00
12/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	2610	3	2610	3	200.00
12/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5375	5	5375	5	0.00
12/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	422	0	422	0	200.00
12/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
12/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	728	1	728	1	0.00
12/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	20	0	20	0	0.00
12/04/2010	R204 On 05-August-10			Bond Future	8.63	97.4743	8.6270	97.4743	1,112.00
12/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	3846	4	3846	4	0.00
12/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	357	0	357	0	0.00
12/04/2010	R204 On 04-November-10			Bond Future	8.66	99.3210	8.6620	99.3210	0.00
12/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4052	4	4052	4	0.00
12/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	3859	4	3859	4	0.00
12/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4249	4	4249	4	0.00
12/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	756	1	756	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	903	1	903	1	0.00
12/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	827	1	827	1	0.00
12/04/2010	R206 On 06-May-10			Bond Future	7.92	101.0060	7.9180	101.0060	0.00
12/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2551	2	2551	2	0.00
12/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
12/04/2010	R206 On 05-August-10			Bond Future	8.02	98.9425	8.0190	98.9425	0.00
12/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	2849	3	2849	3	0.00
12/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	36	0	36	0	0.00
12/04/2010	R206 On 04-November-10			Bond Future	8.04	100.8227	8.0350	100.8227	0.00
12/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1670	2	1670	2	0.00
12/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1766	2	1766	2	0.00
12/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1576	2	1576	2	0.00
12/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	448	0	448	0	0.00
12/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	369	0	369	0	0.00
12/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	408	0	408	0	0.00
12/04/2010	R207 On 06-May-10			Bond Future	8.68	93.1782	8.6810	93.1782	737.00
12/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3376	3	3376	3	0.00
12/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	7	0	7	0	0.00
12/04/2010	R207 On 05-August-10			Bond Future	8.76	91.1093	8.7560	91.1093	0.00
12/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	4557	5	4557	5	0.00
12/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	278	0	278	0	0.00
12/04/2010	R207 On 04-November-10			Bond Future	8.79	92.8418	8.7910	92.8418	0.00
12/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	3748	4	3748	4	0.00
12/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3562	4	3562	4	0.00
12/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	3939	4	3939	4	0.00
12/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	1035	1	1035	1	0.00
12/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1219	1	1219	1	0.00
12/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	1124	1	1124	1	0.00
12/04/2010	R208 On 06-May-10			Bond Future	8.76	86.8828	8.7590	86.8828	5,004.00
12/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3027	3	3027	3	0.00
12/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	14	0	14	0	0.00
12/04/2010	R208 On 05-August-10			Bond Future	8.83	88.3525	8.8280	88.3525	1,249.00
12/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	4368	4	4368	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	353	0	353	0	0.00
12/04/2010	R208 On 04-November-10			Bond Future	8.86	86.6259	8.8640	86.6259	0.00
12/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	3400	3	3400	3	0.00
12/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	3597	4	3597	4	0.00
12/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3209	3	3209	3	0.00
12/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	1202	1	1202	1	0.00
12/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	1004	1	1004	1	0.00
12/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	1099	1	1099	1	0.00
12/04/2010	R209 On 06-May-10			Bond Future	8.82	74.9566	8.8230	74.9566	1,798.00
12/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	75	0	75	0	0.00
12/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2716	2	2716	2	0.00
12/04/2010	R209 On 05-August-10			Bond Future	8.87	76.2279	8.8710	76.2279	0.00
12/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1541	2	1541	2	0.00
12/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2503	2	2503	2	0.00
12/04/2010	R209 On 04-November-10			Bond Future	8.90	74.5167	8.8960	74.5167	0.00
12/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3295	4	3295	4	0.00
12/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3500	4	3500	4	0.00
12/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3097	3	3097	3	0.00
12/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2676	3	2676	3	0.00
12/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2311	2	2311	2	0.00
12/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2488	2	2488	2	0.00
12/04/2010	TRT1 On 06-May-10			Index Future	312.23	312.4060	312.2320	312.4060	100.00
13/04/2010	AL7T On 06-May-10			Index Future	341.40	341.8240	341.3970	341.8240	58.00
13/04/2010	ALBI On 06-May-10			Index Future	314.29	314.6180	314.2850	314.6180	1,062.00
13/04/2010	ALBI On 05-August-10			Index Future	314.35	314.6850	314.3490	314.6850	0.00
13/04/2010	CRD1 On 06-May-10			Index Future	137.45	137.4690	137.4500	137.4690	2.00
13/04/2010	GOVI On 06-May-10			GOVI	315.79	316.1030	315.7860	316.1030	324.00
13/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	63378	7	63378	7	0.00
13/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	3518	0	3518	0	0.00
13/04/2010	GOVI On 05-August-10			GOVI	321.26	321.5830	321.2580	321.5830	0.00
13/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	80263	8	80263	8	0.00
13/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	23683	2	23683	2	0.00
13/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2010	ILBI On 06-May-10			Index Future	362.19	362.2640	362.1860	362.2640	497.00
13/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
13/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
13/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
13/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
13/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
13/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
13/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
13/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	0.00
13/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
13/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
13/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
13/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
13/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	1,000.00
13/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	0.00
13/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.84	93.1600	6.8400	93.1600	5,000.00
13/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	5,000.00
13/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	3,500.00
13/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	7,500.00
13/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.91	92.0900	7.9100	92.0900	0.00
13/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
13/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
13/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
13/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
13/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
13/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
13/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
13/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
13/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
13/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
13/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
13/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
13/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
13/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
13/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/04/2010	OTH1 On 06-May-10			Index Future	305.76	306.1650	305.7580	306.1650	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2010	R155 On 06-May-10			Bond Future	7.02	109.8598	7.0210	109.8598	0.00
13/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	618	1	618	1	0.00
13/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	682	1	682	1	0.00
13/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	555	1	555	1	0.00
13/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	2	0	2	0	0.00
13/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	1	0	1	0	0.00
13/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	1	0	1	0	0.00
13/04/2010	R157 On 06-May-10			Bond Future	7.96	125.8488	7.9600	125.8488	6,105.00
13/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	2622	3	2622	3	0.00
13/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	546	1	546	1	0.00
13/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	307	0	307	0	10.00
13/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	602	1	602	1	0.00
13/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	350	0	350	0	0.00
13/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	4	0	4	0	0.00
13/04/2010	R157 On 05-August-10			Bond Future	8.04	127.9738	8.0360	127.9738	0.00
13/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3446	3	3446	3	0.00
13/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2489	3	2489	3	0.00
13/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4479	5	4479	5	0.00
13/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	1653	2	1653	2	500.00
13/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	67	0	67	0	0.00
13/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	656	1	656	1	0.00
13/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	340	0	340	0	500.00
13/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	158	0	158	0	0.00
13/04/2010	R157 On 04-November-10			Bond Future	8.05	123.5786	8.0540	123.5786	0.00
13/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	2659	3	2659	3	0.00
13/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2508	3	2508	3	0.00
13/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	2815	3	2815	3	0.00
13/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	622	1	622	1	0.00
13/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	753	1	753	1	0.00
13/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	684	1	684	1	0.00
13/04/2010	R186 On 06-May-10			Bond Future	8.86	118.4779	8.8580	118.4779	18,696.00
13/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	1749	2	1749	2	0.00
13/04/2010	R186 On 06-May-10	9.00	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
13/04/2010	R186 On 05-August-10			Bond Future	8.92	115.1770	8.9220	115.1770	2,231.00
13/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4181	4	4181	4	0.00
13/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	1632	2	1632	2	1,300.00
13/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	7705	8	7705	8	0.00
13/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	9623	10	9623	10	0.00
13/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	161	0	161	0	3,000.00
13/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	329	0	329	0	1,300.00
13/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	3260	3	3260	3	0.00
13/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	1170	1	1170	1	0.00
13/04/2010	R186 On 04-November-10			Bond Future	8.96	117.3600	8.9550	117.3600	0.00
13/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	4964	5	4964	5	0.00
13/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5239	5	5239	5	0.00
13/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	4697	5	4697	5	0.00
13/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2463	2	2463	2	0.00
13/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	2112	2	2112	2	0.00
13/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	2282	2	2282	2	0.00
13/04/2010	R201 On 06-May-10			Bond Future	7.89	106.5574	7.8920	106.5574	486.00
13/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2329	2	2329	2	0.00
13/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	1	0	1	0	0.00
13/04/2010	R201 On 05-August-10			Bond Future	7.97	103.9400	7.9710	103.9400	0.00
13/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3761	4	3761	4	0.00
13/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	51	0	51	0	0.00
13/04/2010	R201 On 04-November-10			Bond Future	7.98	105.9138	7.9840	105.9138	0.00
13/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2350	2	2350	2	0.00
13/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2229	2	2229	2	0.00
13/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2473	2	2473	2	0.00
13/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	511	1	511	1	0.00
13/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	611	1	611	1	0.00
13/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	560	1	560	1	0.00
13/04/2010	R203 On 06-May-10			Bond Future	8.51	99.9035	8.5110	99.9035	1,710.00
13/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	2576	3	2576	3	0.00
13/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	11	0	11	0	0.00
13/04/2010	R203 On 05-August-10			Bond Future	8.59	101.5896	8.5920	101.5896	1,607.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	3622	4	3622	4	0.00
13/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	291	0	291	0	0.00
13/04/2010	R203 On 04-November-10			Bond Future	8.63	99.3460	8.6310	99.3460	0.00
13/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	3687	4	3687	4	0.00
13/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	3869	4	3869	4	0.00
13/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	3507	4	3507	4	0.00
13/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	697	1	697	1	0.00
13/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	575	1	575	1	0.00
13/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	634	1	634	1	0.00
13/04/2010	R204 On 06-May-10			Bond Future	8.58	99.7675	8.5810	99.7675	1,552.00
13/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	2444	3	2444	3	200.00
13/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5205	5	5205	5	0.00
13/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	344	0	344	0	200.00
13/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
13/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	821	1	821	1	0.00
13/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	25	0	25	0	0.00
13/04/2010	R204 On 05-August-10			Bond Future	8.66	97.4169	8.6580	97.4169	1,112.00
13/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	3695	4	3695	4	0.00
13/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	384	0	384	0	0.00
13/04/2010	R204 On 04-November-10			Bond Future	8.69	99.2649	8.6940	99.2649	0.00
13/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	3916	4	3916	4	0.00
13/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	3726	4	3726	4	0.00
13/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4110	4	4110	4	0.00
13/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	797	1	797	1	0.00
13/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	949	1	949	1	0.00
13/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	870	1	870	1	0.00
13/04/2010	R206 On 06-May-10			Bond Future	7.90	101.0745	7.8970	101.0745	0.00
13/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2617	3	2617	3	0.00
13/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
13/04/2010	R206 On 05-August-10			Bond Future	8.00	99.0125	7.9960	99.0125	0.00
13/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	2913	3	2913	3	0.00
13/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	33	0	33	0	0.00
13/04/2010	R206 On 04-November-10			Bond Future	8.01	100.8910	8.0100	100.8910	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1717	2	1717	2	0.00
13/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1815	2	1815	2	0.00
13/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1622	2	1622	2	0.00
13/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	426	0	426	0	0.00
13/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	350	0	350	0	0.00
13/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	386	0	386	0	0.00
13/04/2010	R207 On 06-May-10			Bond Future	8.69	93.0628	8.6910	93.0628	737.00
13/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3315	3	3315	3	0.00
13/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	6	0	6	0	0.00
13/04/2010	R207 On 05-August-10			Bond Future	8.77	90.9906	8.7660	90.9906	0.00
13/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	4502	5	4502	5	0.00
13/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	282	0	282	0	0.00
13/04/2010	R207 On 04-November-10			Bond Future	8.80	92.7135	8.8010	92.7135	0.00
13/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	3703	4	3703	4	0.00
13/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3518	4	3518	4	0.00
13/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	3893	4	3893	4	0.00
13/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	1048	1	1048	1	0.00
13/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1233	1	1233	1	0.00
13/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	1137	1	1137	1	0.00
13/04/2010	R208 On 06-May-10			Bond Future	8.78	86.8263	8.7790	86.8263	5,004.00
13/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	2903	3	2903	3	0.00
13/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	16	0	16	0	0.00
13/04/2010	R208 On 05-August-10			Bond Future	8.85	88.2909	8.8480	88.2909	1,249.00
13/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	4260	4	4260	4	0.00
13/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	368	0	368	0	0.00
13/04/2010	R208 On 04-November-10			Bond Future	8.89	86.5652	8.8850	86.5652	0.00
13/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	3309	3	3309	3	0.00
13/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	3503	4	3503	4	0.00
13/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3121	3	3121	3	0.00
13/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	1241	1	1241	1	0.00
13/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	1037	1	1037	1	0.00
13/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	1135	1	1135	1	0.00
13/04/2010	R209 On 06-May-10			Bond Future	8.85	74.6457	8.8530	74.6457	1,798.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	51	0	51	0	0.00
13/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2929	3	2929	3	0.00
13/04/2010	R209 On 05-August-10			Bond Future	8.90	75.9041	8.9020	75.9041	0.00
13/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1429	2	1429	2	0.00
13/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2635	3	2635	3	0.00
13/04/2010	R209 On 04-November-10			Bond Future	8.93	74.1947	8.9280	74.1947	0.00
13/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3149	3	3149	3	0.00
13/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3349	4	3349	4	0.00
13/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	2956	3	2956	3	0.00
13/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2785	3	2785	3	0.00
13/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2409	2	2409	2	0.00
13/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2592	2	2592	2	0.00
13/04/2010	TRT1 On 06-May-10			Index Future	311.92	312.2320	311.9180	312.2320	100.00
14/04/2010	AL7T On 06-May-10			Index Future	341.82	341.3970	341.8240	341.3970	58.00
14/04/2010	ALBI On 06-May-10			Index Future	314.55	314.2850	314.5520	314.2850	1,062.00
14/04/2010	ALBI On 05-August-10			Index Future	314.61	314.3490	314.6090	314.3490	0.00
14/04/2010	CRD1 On 06-May-10			Index Future	137.68	137.4500	137.6750	137.4500	2.00
14/04/2010	GOVI On 06-May-10			GOVI	316.06	315.7860	316.0580	315.7860	324.00
14/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	65528	6	65528	6	0.00
14/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	2948	0	2948	0	0.00
14/04/2010	GOVI On 05-August-10			GOVI	321.53	321.2580	321.5310	321.2580	0.00
14/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	81984	8	81984	8	0.00
14/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	22674	2	22674	2	0.00
14/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/04/2010	ILBI On 06-May-10			Index Future	362.14	362.1860	362.1380	362.1860	497.00
14/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
14/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
14/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
14/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
14/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
14/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
14/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
14/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	500.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
14/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
14/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
14/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
14/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	1,000.00
14/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	0.00
14/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.84	93.1600	6.8400	93.1600	5,000.00
14/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	5,000.00
14/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	3,500.00
14/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	7,500.00
14/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.91	92.0900	7.9100	92.0900	0.00
14/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
14/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
14/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
14/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
14/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
14/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
14/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
14/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
14/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
14/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
14/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
14/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
14/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
14/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
14/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
14/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
14/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
14/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
14/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
14/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
14/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
14/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
14/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
14/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
14/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
14/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
14/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
14/04/2010	OTH1 On 06-May-10			Index Future	306.00	305.7580	306.0000	305.7580	3.00
14/04/2010	R155 On 06-May-10			Bond Future	7.02	109.8469	7.0160	109.8469	0.00
14/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	624	1	624	1	0.00
14/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	688	1	688	1	0.00
14/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	561	1	561	1	0.00
14/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	2	0	2	0	0.00
14/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	1	0	1	0	0.00
14/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	1	0	1	0	0.00
14/04/2010	R157 On 06-May-10			Bond Future	7.92	125.8046	7.9170	125.8046	6,105.00
14/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	2831	3	2831	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
14/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	666	1	666	1	0.00
14/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	390	0	390	0	10.00
14/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	474	1	474	1	0.00
14/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	258	0	258	0	0.00
14/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	2	0	2	0	0.00
14/04/2010	R157 On 05-August-10			Bond Future	7.99	127.9269	7.9900	127.9269	0.00
14/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3636	3	3636	3	0.00
14/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2658	2	2658	2	0.00
14/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4682	4	4682	4	0.00
14/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	1792	2	1792	2	500.00
14/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	54	0	54	0	0.00
14/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	579	1	579	1	0.00
14/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	293	0	293	0	500.00
14/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	133	0	133	0	0.00
14/04/2010	R157 On 04-November-10			Bond Future	8.02	123.5294	8.0170	123.5294	0.00
14/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	2775	3	2775	3	0.00
14/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2621	3	2621	3	0.00
14/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	2934	3	2934	3	0.00
14/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	575	1	575	1	0.00
14/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	700	1	700	1	0.00
14/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	635	1	635	1	0.00
14/04/2010	R186 On 06-May-10			Bond Future	8.84	118.1919	8.8350	118.1919	18,696.00
14/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	1894	2	1894	2	0.00
14/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	336	0	336	0	0.00
14/04/2010	R186 On 05-August-10			Bond Future	8.91	114.8861	8.9090	114.8861	2,231.00
14/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4258	4	4258	4	0.00
14/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	1672	2	1672	2	1,300.00
14/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	7809	8	7809	8	0.00
14/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	9735	10	9735	10	0.00
14/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	152	0	152	0	3,000.00
14/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	311	0	311	0	1,300.00
14/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	3178	3	3178	3	0.00
14/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	1125	1	1125	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
14/04/2010	R186 On 04-November-10			Bond Future	8.94	117.0726	8.9430	117.0726	0.00
14/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5027	5	5027	5	0.00
14/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5304	5	5304	5	0.00
14/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	4758	5	4758	5	0.00
14/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2412	2	2412	2	0.00
14/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	2065	2	2065	2	0.00
14/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	2234	2	2234	2	0.00
14/04/2010	R201 On 06-May-10			Bond Future	7.84	106.6388	7.8380	106.6388	486.00
14/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2538	2	2538	2	0.00
14/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	1	0	1	0	0.00
14/04/2010	R201 On 05-August-10			Bond Future	7.91	104.0248	7.9140	104.0248	0.00
14/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	3961	4	3961	4	0.00
14/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	40	0	40	0	0.00
14/04/2010	R201 On 04-November-10			Bond Future	7.94	105.9979	7.9350	105.9979	0.00
14/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2472	2	2472	2	0.00
14/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2349	2	2349	2	0.00
14/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2599	2	2599	2	0.00
14/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	465	1	465	1	0.00
14/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	559	1	559	1	0.00
14/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	510	1	510	1	0.00
14/04/2010	R203 On 06-May-10			Bond Future	8.47	99.8555	8.4680	99.8555	1,710.00
14/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	2801	3	2801	3	0.00
14/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	6	0	6	0	0.00
14/04/2010	R203 On 05-August-10			Bond Future	8.55	101.5378	8.5470	101.5378	1,607.00
14/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	3817	4	3817	4	0.00
14/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	253	0	253	0	0.00
14/04/2010	R203 On 04-November-10			Bond Future	8.60	99.2956	8.5960	99.2956	0.00
14/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	3819	4	3819	4	0.00
14/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	4005	4	4005	4	0.00
14/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	3636	4	3636	4	0.00
14/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	649	1	649	1	0.00
14/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	535	1	535	1	0.00
14/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	590	1	590	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
14/04/2010	R204 On 06-May-10			Bond Future	8.56	99.5971	8.5580	99.5971	1,552.00
14/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	2572	2	2572	2	200.00
14/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5340	5	5340	5	0.00
14/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	384	0	384	0	200.00
14/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
14/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	726	1	726	1	0.00
14/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	18	0	18	0	0.00
14/04/2010	R204 On 05-August-10			Bond Future	8.63	97.2394	8.6340	97.2394	1,112.00
14/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	3804	4	3804	4	0.00
14/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	355	0	355	0	0.00
14/04/2010	R204 On 04-November-10			Bond Future	8.68	99.0858	8.6810	99.0858	0.00
14/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	3965	4	3965	4	0.00
14/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	3774	4	3774	4	0.00
14/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4160	4	4160	4	0.00
14/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	774	1	774	1	0.00
14/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	924	1	924	1	0.00
14/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	847	1	847	1	0.00
14/04/2010	R206 On 06-May-10			Bond Future	7.84	101.1400	7.8420	101.1400	0.00
14/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2788	3	2788	3	0.00
14/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
14/04/2010	R206 On 05-August-10			Bond Future	7.94	99.0797	7.9370	99.0797	0.00
14/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	3078	3	3078	3	0.00
14/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	26	0	26	0	0.00
14/04/2010	R206 On 04-November-10			Bond Future	7.96	100.9595	7.9590	100.9595	0.00
14/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1818	2	1818	2	0.00
14/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	1919	2	1919	2	0.00
14/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1720	2	1720	2	0.00
14/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	384	0	384	0	0.00
14/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	314	0	314	0	0.00
14/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	347	0	347	0	0.00
14/04/2010	R207 On 06-May-10			Bond Future	8.67	93.0022	8.6680	93.0022	737.00
14/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3453	3	3453	3	0.00
14/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	5	0	5	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
14/04/2010	R207 On 05-August-10			Bond Future	8.75	90.9313	8.7530	90.9313	0.00
14/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	4565	5	4565	5	0.00
14/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	268	0	268	0	0.00
14/04/2010	R207 On 04-November-10			Bond Future	8.79	92.6553	8.7880	92.6553	0.00
14/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	3751	4	3751	4	0.00
14/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3564	4	3564	4	0.00
14/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	3942	4	3942	4	0.00
14/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	1021	1	1021	1	0.00
14/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1204	1	1204	1	0.00
14/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	1110	1	1110	1	0.00
14/04/2010	R208 On 06-May-10			Bond Future	8.74	86.7008	8.7360	86.7008	5,004.00
14/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3166	3	3166	3	0.00
14/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	9	0	9	0	0.00
14/04/2010	R208 On 05-August-10			Bond Future	8.80	88.1677	8.8040	88.1677	1,249.00
14/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	4485	4	4485	4	0.00
14/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	322	0	322	0	0.00
14/04/2010	R208 On 04-November-10			Bond Future	8.85	86.4379	8.8510	86.4379	0.00
14/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	3446	3	3446	3	0.00
14/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	3644	4	3644	4	0.00
14/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3253	3	3253	3	0.00
14/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	1167	1	1167	1	0.00
14/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	972	1	972	1	0.00
14/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	1066	1	1066	1	0.00
14/04/2010	R209 On 06-May-10			Bond Future	8.83	74.4080	8.8310	74.4080	1,798.00
14/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	58	0	58	0	0.00
14/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2762	3	2762	3	0.00
14/04/2010	R209 On 05-August-10			Bond Future	8.88	75.6609	8.8790	75.6609	0.00
14/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1497	1	1497	1	0.00
14/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2522	3	2522	3	0.00
14/04/2010	R209 On 04-November-10			Bond Future	8.92	73.9450	8.9160	73.9450	0.00
14/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3194	3	3194	3	0.00
14/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3396	3	3396	3	0.00
14/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	2999	3	2999	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
14/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2735	3	2735	3	0.00
14/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2363	2	2363	2	0.00
14/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2544	3	2544	3	0.00
14/04/2010	TRT1 On 06-May-10			Index Future	312.19	311.9180	312.1880	311.9180	100.00
15/04/2010	AL7T On 06-May-10			Index Future	341.65	341.8240	341.6450	341.8240	58.00
15/04/2010	ALBI On 06-May-10			Index Future	315.65	314.5520	315.6460	314.5520	1,062.00
15/04/2010	ALBI On 05-August-10			Index Future	315.70	314.6090	315.7000	314.6090	0.00
15/04/2010	CRD1 On 06-May-10			Index Future	137.94	137.6750	137.9440	137.6750	2.00
15/04/2010	GOVI On 06-May-10			GOVI	317.15	316.0580	317.1460	316.0580	324.00
15/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	75191	7	75191	7	0.00
15/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	1731	0	1731	0	0.00
15/04/2010	GOVI On 05-August-10			GOVI	322.64	321.5310	322.6360	321.5310	0.00
15/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	89738	8	89738	8	0.00
15/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	19378	2	19378	2	0.00
15/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/04/2010	ILBI On 06-May-10			Index Future	362.13	362.1380	362.1320	362.1380	497.00
15/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
15/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
15/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
15/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
15/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
15/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
15/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
15/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	500.00
15/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
15/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
15/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
15/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
15/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	1,000.00
15/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	0.00
15/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.84	93.1600	6.8400	93.1600	5,000.00
15/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	5,000.00
15/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	7,500.00
15/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.91	92.0900	7.9100	92.0900	0.00
15/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
15/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
15/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
15/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
15/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
15/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
15/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
15/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
15/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
15/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/04/2010	OTH1 On 06-May-10			Index Future	307.12	306.0000	307.1170	306.0000	3.00
15/04/2010	R155 On 06-May-10			Bond Future	6.92	109.8534	6.9210	109.8534	0.00
15/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	746	1	746	1	0.00
15/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	682	1	682	1	0.00
15/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	810	1	810	1	0.00
15/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
15/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
15/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
15/04/2010	R157 On 06-May-10			Bond Future	7.87	126.0161	7.8650	126.0161	6,105.00
15/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	3086	3	3086	3	0.00
15/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	513	0	513	0	10.00
15/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	835	1	835	1	0.00
15/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	171	0	171	0	0.00
15/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	340	0	340	0	0.00
15/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
15/04/2010	R157 On 05-August-10			Bond Future	7.94	128.1427	7.9350	128.1427	0.00
15/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	3869	4	3869	4	0.00
15/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	2867	3	2867	3	0.00
15/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	1967	2	1967	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	4929	5	4929	5	0.00
15/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	43	0	43	0	0.00
15/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	495	1	495	1	0.00
15/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	243	0	243	0	500.00
15/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	107	0	107	0	0.00
15/04/2010	R157 On 04-November-10			Bond Future	7.95	123.6951	7.9480	123.6951	0.00
15/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	3001	3	3001	3	0.00
15/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	3166	3	3166	3	0.00
15/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	2840	3	2840	3	0.00
15/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	609	1	609	1	0.00
15/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	497	1	497	1	0.00
15/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	551	1	551	1	0.00
15/04/2010	R186 On 06-May-10			Bond Future	8.78	118.4110	8.7840	118.4110	18,696.00
15/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	2265	2	2265	2	0.00
15/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	218	0	218	0	0.00
15/04/2010	R186 On 05-August-10			Bond Future	8.85	115.0079	8.8460	115.0079	2,231.00
15/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4680	4	4680	4	0.00
15/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	1916	2	1916	2	1,300.00
15/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	8342	8	8342	8	0.00
15/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	10296	10	10296	10	0.00
15/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	119	0	119	0	3,000.00
15/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	251	0	251	0	1,300.00
15/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	2829	3	2829	3	0.00
15/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	954	1	954	1	0.00
15/04/2010	R186 On 04-November-10			Bond Future	8.88	117.1837	8.8780	117.1837	0.00
15/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5415	5	5415	5	0.00
15/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5133	5	5133	5	0.00
15/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5704	5	5704	5	0.00
15/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	1860	2	1860	2	0.00
15/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2183	2	2183	2	0.00
15/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	2017	2	2017	2	0.00
15/04/2010	R201 On 06-May-10			Bond Future	7.81	106.8487	7.8070	106.8487	486.00
15/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2658	3	2658	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
15/04/2010	R201 On 05-August-10			Bond Future	7.88	104.2353	7.8800	104.2353	0.00
15/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	4081	4	4081	4	0.00
15/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	34	0	34	0	0.00
15/04/2010	R201 On 04-November-10			Bond Future	7.89	106.1700	7.8880	106.1700	0.00
15/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2594	2	2594	2	0.00
15/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2723	3	2723	3	0.00
15/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2467	2	2467	2	0.00
15/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	511	1	511	1	0.00
15/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	424	0	424	0	0.00
15/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	466	1	466	1	0.00
15/04/2010	R203 On 06-May-10			Bond Future	8.42	100.0852	8.4170	100.0852	1,710.00
15/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	3071	3	3071	3	0.00
15/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	3	0	3	0	0.00
15/04/2010	R203 On 05-August-10			Bond Future	8.49	101.7710	8.4930	101.7710	1,607.00
15/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	4057	4	4057	4	0.00
15/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	212	0	212	0	0.00
15/04/2010	R203 On 04-November-10			Bond Future	8.53	99.4719	8.5280	99.4719	0.00
15/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	4086	4	4086	4	0.00
15/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	3898	4	3898	4	0.00
15/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	4278	4	4278	4	0.00
15/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	464	1	464	1	0.00
15/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	568	1	568	1	0.00
15/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	514	1	514	1	0.00
15/04/2010	R204 On 06-May-10			Bond Future	8.52	99.7322	8.5170	99.7322	1,552.00
15/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	2805	3	2805	3	200.00
15/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	478	0	478	0	200.00
15/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5581	5	5581	5	0.00
15/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
15/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	578	1	578	1	0.00
15/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	9	0	9	0	0.00
15/04/2010	R204 On 05-August-10			Bond Future	8.59	97.3768	8.5910	97.3768	1,112.00
15/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	4006	4	4006	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
15/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	311	0	311	0	0.00
15/04/2010	R204 On 04-November-10			Bond Future	8.63	99.1585	8.6250	99.1585	0.00
15/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4196	4	4196	4	0.00
15/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4396	4	4396	4	0.00
15/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	3999	4	3999	4	0.00
15/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	835	1	835	1	0.00
15/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	696	1	696	1	0.00
15/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	764	1	764	1	0.00
15/04/2010	R206 On 06-May-10			Bond Future	7.81	101.3116	7.8110	101.3116	0.00
15/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	2885	3	2885	3	0.00
15/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
15/04/2010	R206 On 05-August-10			Bond Future	7.90	99.2522	7.9030	99.2522	0.00
15/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	3173	3	3173	3	0.00
15/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	21	0	21	0	0.00
15/04/2010	R206 On 04-November-10			Bond Future	7.91	101.0993	7.9100	101.0993	0.00
15/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	1918	2	1918	2	0.00
15/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1817	2	1817	2	0.00
15/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	2022	2	2022	2	0.00
15/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	282	0	282	0	0.00
15/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	347	0	347	0	0.00
15/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	313	0	313	0	0.00
15/04/2010	R207 On 06-May-10			Bond Future	8.62	93.1417	8.6170	93.1417	737.00
15/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3761	3	3761	3	0.00
15/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	2	0	2	0	0.00
15/04/2010	R207 On 05-August-10			Bond Future	8.69	91.0084	8.6890	91.0084	0.00
15/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	4896	5	4896	5	0.00
15/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	218	0	218	0	0.00
15/04/2010	R207 On 04-November-10			Bond Future	8.72	92.7310	8.7210	92.7310	0.00
15/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	4024	4	4024	4	0.00
15/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	4222	4	4222	4	0.00
15/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3829	4	3829	4	0.00
15/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1077	1	1077	1	0.00
15/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	909	1	909	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	991	1	991	1	0.00
15/04/2010	R208 On 06-May-10			Bond Future	8.69	86.9709	8.6850	86.9709	5,004.00
15/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3483	3	3483	3	0.00
15/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	4	0	4	0	0.00
15/04/2010	R208 On 05-August-10			Bond Future	8.75	88.4390	8.7510	88.4390	1,249.00
15/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	4764	4	4764	4	0.00
15/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	273	0	273	0	0.00
15/04/2010	R208 On 04-November-10			Bond Future	8.79	86.6441	8.7850	86.6441	0.00
15/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	3724	3	3724	3	0.00
15/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3523	3	3523	3	0.00
15/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	3931	4	3931	4	0.00
15/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	857	1	857	1	0.00
15/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	1034	1	1034	1	0.00
15/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	942	1	942	1	0.00
15/04/2010	R209 On 06-May-10			Bond Future	8.78	74.5822	8.7810	74.5822	1,798.00
15/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	86	0	86	0	0.00
15/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2392	3	2392	3	0.00
15/04/2010	R209 On 05-August-10			Bond Future	8.83	75.8412	8.8270	75.8412	0.00
15/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1672	1	1672	1	0.00
15/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2287	3	2287	3	0.00
15/04/2010	R209 On 04-November-10			Bond Future	8.85	74.0384	8.8520	74.0384	0.00
15/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3473	3	3473	3	0.00
15/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3685	3	3685	3	0.00
15/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3266	3	3266	3	0.00
15/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2500	3	2500	3	0.00
15/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	2150	2	2150	2	0.00
15/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2321	3	2321	3	0.00
15/04/2010	TRT1 On 06-May-10			Index Future	313.26	312.1880	313.2610	312.1880	100.00
16/04/2010	AL7T On 06-May-10			Index Future	344.07	341.6450	344.0700	341.6450	58.00
16/04/2010	ALBI On 06-May-10			Index Future	316.55	315.6460	316.5450	315.6460	1,047.00
16/04/2010	ALBI On 05-August-10			Index Future	316.60	315.7000	316.5970	315.7000	0.00
16/04/2010	CRD1 On 06-May-10			Index Future	138.28	137.9440	138.2790	137.9440	2.00
16/04/2010	GOVI On 06-May-10			GOVI	318.08	317.1460	318.0790	317.1460	324.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	83807	8	83807	8	0.00
16/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	1017	0	1017	0	0.00
16/04/2010	GOVI On 05-August-10			GOVI	323.58	322.6360	323.5830	322.6360	0.00
16/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	96646	9	96646	9	0.00
16/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	16816	2	16816	2	0.00
16/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/04/2010	ILBI On 06-May-10			Index Future	362.29	362.1320	362.2910	362.1320	497.00
16/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
16/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
16/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
16/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
16/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
16/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
16/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
16/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	500.00
16/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
16/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
16/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
16/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
16/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	1,000.00
16/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	0.00
16/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.84	93.1600	6.8400	93.1600	5,000.00
16/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	5,000.00
16/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	3,500.00
16/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	7,500.00
16/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.91	92.0900	7.9100	92.0900	0.00
16/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
16/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
16/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
16/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/04/2010	OTH1 On 06-May-10			Index Future	307.85	307.1170	307.8480	307.1170	3.00
16/04/2010	R155 On 06-May-10			Bond Future	6.86	109.9763	6.8560	109.9763	0.00
16/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	831	1	831	1	0.00
16/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	766	1	766	1	0.00
16/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	895	1	895	1	0.00
16/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
16/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
16/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	1	0	1	0	0.00
16/04/2010	R157 On 06-May-10			Bond Future	7.79	126.2726	7.7940	126.2726	6,105.00
16/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	3437	3	3437	3	0.00
16/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	1105	1	1105	1	0.00
16/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	725	1	725	1	10.00
16/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	201	0	201	0	0.00
16/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	89	0	89	0	0.00
16/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
16/04/2010	R157 On 05-August-10			Bond Future	7.86	128.4013	7.8580	128.4013	0.00
16/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	4204	4	4204	4	0.00
16/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	3174	3	3174	3	0.00
16/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	5280	5	5280	5	0.00
16/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	2230	2	2230	2	500.00
16/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	31	0	31	0	0.00
16/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	395	0	395	0	0.00
16/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	187	0	187	0	500.00
16/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	79	0	79	0	0.00
16/04/2010	R157 On 04-November-10			Bond Future	7.87	124.0048	7.8660	124.0048	0.00
16/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	3282	3	3282	3	0.00
16/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	3454	3	3454	3	0.00
16/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	3114	3	3114	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	514	1	514	1	0.00
16/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	416	0	416	0	0.00
16/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	463	1	463	1	0.00
16/04/2010	R186 On 06-May-10			Bond Future	8.76	118.8992	8.7640	118.8992	17,729.00
16/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	2412	2	2412	2	0.00
16/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	173	0	173	0	0.00
16/04/2010	R186 On 05-August-10			Bond Future	8.82	115.6012	8.8240	115.6012	2,231.00
16/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4828	5	4828	5	0.00
16/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	10493	10	10493	10	0.00
16/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	2000	2	2000	2	1,300.00
16/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	8529	8	8529	8	0.00
16/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	229	0	229	0	1,300.00
16/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	2705	3	2705	3	0.00
16/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	108	0	108	0	3,000.00
16/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	893	1	893	1	0.00
16/04/2010	R186 On 04-November-10			Bond Future	8.86	117.7886	8.8560	117.7886	0.00
16/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5545	5	5545	5	0.00
16/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5259	5	5259	5	0.00
16/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5838	6	5838	6	0.00
16/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	1789	2	1789	2	0.00
16/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	2103	2	2103	2	0.00
16/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	1941	2	1941	2	0.00
16/04/2010	R201 On 06-May-10			Bond Future	7.73	106.9695	7.7250	106.9695	486.00
16/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2978	3	2978	3	0.00
16/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
16/04/2010	R201 On 05-August-10			Bond Future	7.79	104.3611	7.7930	104.3611	0.00
16/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	4393	4	4393	4	0.00
16/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	24	0	24	0	0.00
16/04/2010	R201 On 04-November-10			Bond Future	7.79	106.3353	7.7940	106.3353	0.00
16/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2847	3	2847	3	0.00
16/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2982	3	2982	3	0.00
16/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2715	2	2715	2	0.00
16/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	428	1	428	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	351	0	351	0	0.00
16/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	388	0	388	0	0.00
16/04/2010	R203 On 06-May-10			Bond Future	8.36	100.3585	8.3560	100.3585	1,710.00
16/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	3397	3	3397	3	0.00
16/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	1	0	1	0	0.00
16/04/2010	R203 On 05-August-10			Bond Future	8.43	102.0517	8.4280	102.0517	1,607.00
16/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	4355	4	4355	4	0.00
16/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	171	0	171	0	0.00
16/04/2010	R203 On 04-November-10			Bond Future	8.46	99.8155	8.4610	99.8155	0.00
16/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	4358	4	4358	4	0.00
16/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	4165	4	4165	4	0.00
16/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	4555	4	4555	4	0.00
16/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	401	0	401	0	0.00
16/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	495	1	495	1	0.00
16/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	446	1	446	1	0.00
16/04/2010	R204 On 06-May-10			Bond Future	8.46	99.9736	8.4560	99.9736	1,552.00
16/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	3160	3	3160	3	200.00
16/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	655	0	655	0	200.00
16/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5942	6	5942	6	0.00
16/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
16/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	395	1	395	1	0.00
16/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	4	0	4	0	0.00
16/04/2010	R204 On 05-August-10			Bond Future	8.53	97.6236	8.5270	97.6236	1,112.00
16/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	4319	4	4319	4	0.00
16/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	255	0	255	0	0.00
16/04/2010	R204 On 04-November-10			Bond Future	8.56	99.4726	8.5590	99.4726	0.00
16/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4478	4	4478	4	0.00
16/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4685	4	4685	4	0.00
16/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	4275	4	4275	4	0.00
16/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	740	1	740	1	0.00
16/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	613	1	613	1	0.00
16/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	674	1	674	1	0.00
16/04/2010	R206 On 06-May-10			Bond Future	7.71	101.4086	7.7080	101.4086	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	3208	3	3208	3	0.00
16/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
16/04/2010	R206 On 05-August-10			Bond Future	7.79	99.3518	7.7910	99.3518	0.00
16/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	3493	3	3493	3	0.00
16/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	12	0	12	0	0.00
16/04/2010	R206 On 04-November-10			Bond Future	7.79	101.2338	7.7890	101.2338	0.00
16/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	2179	2	2179	2	0.00
16/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	2072	2	2072	2	0.00
16/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	2288	2	2288	2	0.00
16/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	215	0	215	0	0.00
16/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	268	0	268	0	0.00
16/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	241	0	241	0	0.00
16/04/2010	R207 On 06-May-10			Bond Future	8.59	93.4523	8.5860	93.4523	737.00
16/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3949	4	3949	4	0.00
16/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	1	0	1	0	0.00
16/04/2010	R207 On 05-August-10			Bond Future	8.66	91.3893	8.6570	91.3893	0.00
16/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	5064	5	5064	5	0.00
16/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	195	0	195	0	0.00
16/04/2010	R207 On 04-November-10			Bond Future	8.69	93.1225	8.6880	93.1225	0.00
16/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	4160	4	4160	4	0.00
16/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	4362	4	4362	4	0.00
16/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3962	4	3962	4	0.00
16/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	1017	1	1017	1	0.00
16/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	856	1	856	1	0.00
16/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	934	1	934	1	0.00
16/04/2010	R208 On 06-May-10			Bond Future	8.62	87.2927	8.6240	87.2927	5,004.00
16/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3868	3	3868	3	0.00
16/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	2	0	2	0	0.00
16/04/2010	R208 On 05-August-10			Bond Future	8.69	88.7672	8.6880	88.7672	1,249.00
16/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	5106	5	5106	5	0.00
16/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	223	0	223	0	0.00
16/04/2010	R208 On 04-November-10			Bond Future	8.72	87.0463	8.7200	87.0463	0.00
16/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	4011	4	4011	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3801	4	3801	4	0.00
16/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	4225	4	4225	4	0.00
16/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	752	1	752	1	0.00
16/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	914	1	914	1	0.00
16/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	831	1	831	1	0.00
16/04/2010	R209 On 06-May-10			Bond Future	8.73	74.9806	8.7300	74.9806	1,798.00
16/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	127	0	127	0	0.00
16/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2023	2	2023	2	0.00
16/04/2010	R209 On 05-August-10			Bond Future	8.78	76.2517	8.7750	76.2517	0.00
16/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1862	2	1862	2	0.00
16/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2062	2	2062	2	0.00
16/04/2010	R209 On 04-November-10			Bond Future	8.80	74.5403	8.7990	74.5403	0.00
16/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3715	3	3715	3	0.00
16/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3936	4	3936	4	0.00
16/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3500	3	3500	3	0.00
16/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2314	3	2314	3	0.00
16/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	1981	2	1981	2	0.00
16/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2143	2	2143	2	0.00
16/04/2010	TRT1 On 06-May-10			Index Future	314.18	313.2610	314.1760	313.2610	100.00
19/04/2010	AL7T On 06-May-10			Index Future	344.08	344.0700	344.0800	344.0700	58.00
19/04/2010	ALBI On 06-May-10			Index Future	316.73	316.5450	316.7310	316.5450	1,047.00
19/04/2010	ALBI On 05-August-10			Index Future	316.78	316.5970	316.7810	316.5970	0.00
19/04/2010	CRD1 On 06-May-10			Index Future	138.33	138.2790	138.3300	138.2790	2.00
19/04/2010	GOVI On 06-May-10			GOVI	318.25	318.0790	318.2480	318.0790	324.00
19/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	85086	8	85086	8	0.00
19/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	606	0	606	0	0.00
19/04/2010	GOVI On 05-August-10			GOVI	323.75	323.5830	323.7540	323.5830	0.00
19/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	97462	10	97462	10	0.00
19/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	15922	2	15922	2	0.00
19/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/04/2010	ILBI On 06-May-10			Index Future	362.50	362.2910	362.5020	362.2910	497.00
19/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
19/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
19/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
19/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
19/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
19/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
19/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	500.00
19/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.40	93.4400	6.4000	93.4400	0.00
19/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.41	93.4900	6.4080	93.4900	0.00
19/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.38	93.5000	6.3800	93.5000	1,000.00
19/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.38	93.5000	6.3810	93.5000	1,000.00
19/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.39	93.4900	6.3890	93.4900	1,000.00
19/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.44	93.4000	6.4390	93.4000	0.00
19/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.61	93.1600	6.6050	93.1600	5,000.00
19/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.89	92.8700	6.8880	92.8700	5,000.00
19/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.26	92.5200	7.2620	92.5200	3,500.00
19/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.57	92.2100	7.5740	92.2100	7,500.00
19/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.68	92.0900	7.6790	92.0900	0.00
19/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
19/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
19/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
19/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/04/2010	OTH1 On 06-May-10			Index Future	308.12	307.8480	308.1170	307.8480	3.00
19/04/2010	R155 On 06-May-10			Bond Future	6.89	110.0606	6.8860	110.0606	0.00
19/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	792	1	792	1	0.00
19/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	727	1	727	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
19/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	856	1	856	1	0.00
19/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
19/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
19/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
19/04/2010	R157 On 06-May-10			Bond Future	7.80	126.6238	7.8030	126.6238	6,105.00
19/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	3392	3	3392	3	0.00
19/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	1047	1	1047	1	0.00
19/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	666	1	666	1	10.00
19/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	187	0	187	0	0.00
19/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	76	0	76	0	0.00
19/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
19/04/2010	R157 On 05-August-10			Bond Future	7.87	128.7645	7.8680	128.7645	0.00
19/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	4155	4	4155	4	0.00
19/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	3125	3	3125	3	0.00
19/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	5231	5	5231	5	0.00
19/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	2183	2	2183	2	500.00
19/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	29	0	29	0	0.00
19/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	395	0	395	0	0.00
19/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	185	0	185	0	500.00
19/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	77	0	77	0	0.00
19/04/2010	R157 On 04-November-10			Bond Future	7.88	124.3742	7.8770	124.3742	0.00
19/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	3268	3	3268	3	0.00
19/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	3441	3	3441	3	0.00
19/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	3095	3	3095	3	0.00
19/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	545	1	545	1	0.00
19/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	453	0	453	0	0.00
19/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	498	0	498	0	0.00
19/04/2010	R186 On 06-May-10			Bond Future	8.74	119.0915	8.7430	119.0915	17,729.00
19/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	2552	2	2552	2	0.00
19/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	111	0	111	0	0.00
19/04/2010	R186 On 05-August-10			Bond Future	8.80	115.8095	8.8030	115.8095	2,722.00
19/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4955	5	4955	5	0.00
19/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	2062	2	2062	2	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	8701	9	8701	9	0.00
19/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	10677	10	10677	10	0.00
19/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	93	0	93	0	3,000.00
19/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	202	0	202	0	1,300.00
19/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	2567	3	2567	3	0.00
19/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	821	1	821	1	0.00
19/04/2010	R186 On 04-November-10			Bond Future	8.83	117.9944	8.8330	117.9944	0.00
19/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5565	6	5565	6	0.00
19/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5875	6	5875	6	0.00
19/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5261	5	5261	5	0.00
19/04/2010	R186 On 04-November-10	8.75	Call	Bond Future	2903	0	2903	0	7,500.00
19/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	1889	2	1889	2	0.00
19/04/2010	R186 On 04-November-10	8.75	Put	Bond Future	3687	0	3687	0	0.00
19/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	1610	2	1610	2	0.00
19/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	1745	2	1745	2	0.00
19/04/2010	R201 On 06-May-10			Bond Future	7.73	107.2897	7.7340	107.2897	486.00
19/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2943	3	2943	3	0.00
19/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
19/04/2010	R201 On 05-August-10			Bond Future	7.80	104.6839	7.8030	104.6839	688.00
19/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	4355	4	4355	4	0.00
19/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	23	0	23	0	0.00
19/04/2010	R201 On 04-November-10			Bond Future	7.81	106.6670	7.8050	106.6670	0.00
19/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2767	3	2767	3	0.00
19/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2630	3	2630	3	0.00
19/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2906	3	2906	3	0.00
19/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	314	0	314	0	0.00
19/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	381	0	381	0	0.00
19/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	347	0	347	0	0.00
19/04/2010	R203 On 06-May-10			Bond Future	8.37	100.6866	8.3650	100.6866	1,710.00
19/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	3348	3	3348	3	0.00
19/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
19/04/2010	R203 On 05-August-10			Bond Future	8.44	102.3909	8.4380	102.3909	1,607.00
19/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	4300	4	4300	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	168	0	168	0	0.00
19/04/2010	R203 On 04-November-10			Bond Future	8.47	100.1555	8.4720	100.1555	0.00
19/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	4345	4	4345	4	0.00
19/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	4544	5	4544	5	0.00
19/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	4149	4	4149	4	0.00
19/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	535	0	535	0	0.00
19/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	446	0	446	0	0.00
19/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	489	0	489	0	0.00
19/04/2010	R204 On 06-May-10			Bond Future	8.47	100.3343	8.4650	100.3343	1,552.00
19/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	3105	3	3105	3	200.00
19/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5889	6	5889	6	0.00
19/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	585	1	585	1	200.00
19/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
19/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	378	0	378	0	0.00
19/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	2	0	2	0	0.00
19/04/2010	R204 On 05-August-10			Bond Future	8.54	97.9925	8.5370	97.9925	1,112.00
19/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	4257	4	4257	4	0.00
19/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	250	0	250	0	0.00
19/04/2010	R204 On 04-November-10			Bond Future	8.57	99.8444	8.5690	99.8444	0.00
19/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4420	4	4420	4	0.00
19/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	4211	4	4211	4	0.00
19/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4632	5	4632	5	0.00
19/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	616	1	616	1	0.00
19/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	732	1	732	1	0.00
19/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	672	1	672	1	0.00
19/04/2010	R206 On 06-May-10			Bond Future	7.71	101.7314	7.7070	101.7314	0.00
19/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	3211	3	3211	3	0.00
19/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
19/04/2010	R206 On 05-August-10			Bond Future	7.79	99.6807	7.7900	99.6807	0.00
19/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	3495	3	3495	3	0.00
19/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	11	0	11	0	0.00
19/04/2010	R206 On 04-November-10			Bond Future	7.79	101.5670	7.7880	101.5670	0.00
19/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	2185	2	2185	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	2296	2	2296	2	0.00
19/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	2077	2	2077	2	0.00
19/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	271	0	271	0	0.00
19/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	220	0	220	0	0.00
19/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	244	0	244	0	0.00
19/04/2010	R207 On 06-May-10			Bond Future	8.60	93.6417	8.5950	93.6417	737.00
19/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	3894	4	3894	4	0.00
19/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	1	0	1	0	0.00
19/04/2010	R207 On 05-August-10			Bond Future	8.67	91.5805	8.6670	91.5805	0.00
19/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	5001	5	5001	5	0.00
19/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	191	0	191	0	0.00
19/04/2010	R207 On 04-November-10			Bond Future	8.70	93.3161	8.6980	93.3161	0.00
19/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	4049	4	4049	4	0.00
19/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	3843	4	3843	4	0.00
19/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	4259	4	4259	4	0.00
19/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	812	1	812	1	0.00
19/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	956	1	956	1	0.00
19/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	881	1	881	1	0.00
19/04/2010	R208 On 06-May-10			Bond Future	8.63	87.6797	8.6330	87.6797	5,004.00
19/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	3810	4	3810	4	0.00
19/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	1	0	1	0	0.00
19/04/2010	R208 On 05-August-10			Bond Future	8.70	89.1595	8.6970	89.1595	1,249.00
19/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	5045	5	5045	5	0.00
19/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	218	0	218	0	0.00
19/04/2010	R208 On 04-November-10			Bond Future	8.73	87.4447	8.7300	87.4447	0.00
19/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	4035	4	4035	4	0.00
19/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	4252	4	4252	4	0.00
19/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3823	4	3823	4	0.00
19/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	998	1	998	1	0.00
19/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	841	1	841	1	0.00
19/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	916	1	916	1	0.00
19/04/2010	R209 On 06-May-10			Bond Future	8.72	75.3906	8.7190	75.3906	1,798.00
19/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	110	0	110	0	0.00

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19/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	1917	2	1917	2	0.00
19/04/2010	R209 On 05-August-10			Bond Future	8.76	76.6660	8.7640	76.6660	0.00
19/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1879	2	1879	2	0.00
19/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	1991	2	1991	2	0.00
19/04/2010	R209 On 04-November-10			Bond Future	8.79	74.9602	8.7880	74.9602	0.00
19/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3641	4	3641	4	0.00
19/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3876	4	3876	4	0.00
19/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3416	4	3416	4	0.00
19/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2142	2	2142	2	0.00
19/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	1834	2	1834	2	0.00
19/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	1981	2	1981	2	0.00
19/04/2010	TRT1 On 06-May-10			Index Future	314.35	314.1760	314.3450	314.1760	100.00
20/04/2010	AL7T On 06-May-10			Index Future	345.17	344.0800	345.1740	344.0800	58.00
20/04/2010	ALBI On 06-May-10			Index Future	317.66	316.7310	317.6580	316.7310	1,047.00
20/04/2010	ALBI On 05-August-10			Index Future	317.71	316.7810	317.7050	316.7810	0.00
20/04/2010	CRD1 On 06-May-10			Index Future	138.60	138.3300	138.5970	138.3300	2.00
20/04/2010	GOVI On 06-May-10			GOVI	319.20	318.2480	319.1960	318.2480	324.00
20/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	94252	9	94252	9	0.00
20/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	292	0	292	0	0.00
20/04/2010	GOVI On 05-August-10			GOVI	324.72	323.7540	324.7170	323.7540	0.00
20/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	104823	10	104823	10	0.00
20/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	13653	2	13653	2	0.00
20/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/04/2010	ILBI On 06-May-10			Index Future	362.90	362.5020	362.9030	362.5020	497.00
20/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
20/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
20/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
20/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
20/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
20/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
20/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
20/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.62	93.4000	6.6150	93.4000	500.00
20/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.44	93.6000	6.4400	93.6000	0.00

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20/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.42	93.5920	6.4160	93.5920	0.00
20/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.36	93.6200	6.3600	93.6200	1,000.00
20/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.36	93.6190	6.3610	93.6190	1,000.00
20/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.37	93.6110	6.3690	93.6110	1,000.00
20/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.42	93.5610	6.4180	93.5610	0.00
20/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.57	93.3950	6.5710	93.3950	5,000.00
20/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.84	93.1120	6.8440	93.1120	5,000.00
20/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.22	92.7380	7.2180	92.7380	3,500.00
20/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.53	92.4260	7.5310	92.4260	7,500.00
20/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.64	92.3210	7.6380	92.3210	0.00
20/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
20/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
20/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
20/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
20/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
20/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
20/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
20/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
20/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
20/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
20/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
20/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
20/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
20/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
20/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
20/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/04/2010	OTH1 On 06-May-10			Index Future	308.93	308.1170	308.9340	308.1170	3.00
20/04/2010	R155 On 06-May-10			Bond Future	6.83	110.0217	6.8260	110.0217	0.00
20/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	869	1	869	1	0.00
20/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	933	1	933	1	0.00
20/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	805	1	805	1	0.00
20/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
20/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
20/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
20/04/2010	R157 On 06-May-10			Bond Future	7.75	126.5792	7.7520	126.5792	6,105.00
20/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	3645	3	3645	3	0.00
20/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	844	1	844	1	10.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	1264	1	1264	1	0.00
20/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	40	0	40	0	0.00
20/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	112	0	112	0	0.00
20/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
20/04/2010	R157 On 05-August-10			Bond Future	7.81	128.7173	7.8140	128.7173	0.00
20/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	4394	4	4394	4	0.00
20/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	3346	3	3346	3	0.00
20/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	5480	5	5480	5	0.00
20/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	2375	2	2375	2	500.00
20/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	22	0	22	0	0.00
20/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	332	0	332	0	0.00
20/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	151	0	151	0	500.00
20/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	61	0	61	0	0.00
20/04/2010	R157 On 04-November-10			Bond Future	7.82	124.3246	7.8190	124.3246	0.00
20/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	3471	3	3471	3	0.00
20/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	3294	3	3294	3	0.00
20/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	3649	3	3649	3	0.00
20/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	399	0	399	0	0.00
20/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	482	1	482	1	0.00
20/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	439	0	439	0	0.00
20/04/2010	R186 On 06-May-10			Bond Future	8.69	119.2939	8.6920	119.2939	17,729.00
20/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	2993	3	2993	3	0.00
20/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	58	0	58	0	0.00
20/04/2010	R186 On 05-August-10			Bond Future	8.75	116.0088	8.7500	116.0088	2,722.00
20/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	5342	5	5342	5	0.00
20/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	2300	2	2300	2	1,300.00
20/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	9169	9	9169	9	0.00
20/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	11164	11	11164	11	0.00
20/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	74	0	74	0	3,000.00
20/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	165	0	165	0	1,300.00
20/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	2300	3	2300	3	0.00
20/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	703	1	703	1	0.00
20/04/2010	R186 On 04-November-10			Bond Future	8.78	118.2102	8.7790	118.2102	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5914	6	5914	6	0.00
20/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	6234	6	6234	6	0.00
20/04/2010	R186 On 04-November-10	8.75	Call	Bond Future	3143	3	3143	3	7,500.00
20/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5601	5	5601	5	0.00
20/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	1720	2	1720	2	0.00
20/04/2010	R186 On 04-November-10	8.75	Put	Bond Future	3418	4	3418	4	0.00
20/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	1460	2	1460	2	0.00
20/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	1585	2	1585	2	0.00
20/04/2010	R201 On 06-May-10			Bond Future	7.67	107.2545	7.6730	107.2545	486.00
20/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	3182	3	3182	3	0.00
20/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
20/04/2010	R201 On 05-August-10			Bond Future	7.74	104.6467	7.7370	104.6467	688.00
20/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	4594	4	4594	4	0.00
20/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	16	0	16	0	0.00
20/04/2010	R201 On 04-November-10			Bond Future	7.74	106.6281	7.7350	106.6281	0.00
20/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2965	3	2965	3	0.00
20/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	3108	3	3108	3	0.00
20/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2824	3	2824	3	0.00
20/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	328	0	328	0	0.00
20/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	269	0	269	0	0.00
20/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	297	0	297	0	0.00
20/04/2010	R203 On 06-May-10			Bond Future	8.31	100.6381	8.3140	100.6381	1,710.00
20/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	3623	3	3623	3	0.00
20/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
20/04/2010	R203 On 05-August-10			Bond Future	8.38	102.3387	8.3840	102.3387	1,607.00
20/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	4553	4	4553	4	0.00
20/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	138	0	138	0	0.00
20/04/2010	R203 On 04-November-10			Bond Future	8.42	100.0995	8.4160	100.0995	0.00
20/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	4576	4	4576	4	0.00
20/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	4376	4	4376	4	0.00
20/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	4779	5	4779	5	0.00
20/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	396	0	396	0	0.00
20/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	476	1	476	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
20/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	434	0	434	0	0.00
20/04/2010	R204 On 06-May-10			Bond Future	8.42	100.2809	8.4240	100.2809	1,552.00
20/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	3347	3	3347	3	200.00
20/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	6132	6	6132	6	0.00
20/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	720	1	720	1	200.00
20/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
20/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	270	0	270	0	0.00
20/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	1	0	1	0	0.00
20/04/2010	R204 On 05-August-10			Bond Future	8.49	97.9347	8.4940	97.9347	1,112.00
20/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	4472	4	4472	4	0.00
20/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	217	0	217	0	0.00
20/04/2010	R204 On 04-November-10			Bond Future	8.52	99.7880	8.5240	99.7880	0.00
20/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4616	4	4616	4	0.00
20/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4832	5	4832	5	0.00
20/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	4403	4	4403	4	0.00
20/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	670	1	670	1	0.00
20/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	562	1	562	1	0.00
20/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	614	1	614	1	0.00
20/04/2010	R206 On 06-May-10			Bond Future	7.66	101.7346	7.6550	101.7346	0.00
20/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	3375	3	3375	3	0.00
20/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
20/04/2010	R206 On 05-August-10			Bond Future	7.73	99.6837	7.7340	99.6837	0.00
20/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	3657	3	3657	3	0.00
20/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	8	0	8	0	0.00
20/04/2010	R206 On 04-November-10			Bond Future	7.73	101.5698	7.7280	101.5698	0.00
20/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	2319	2	2319	2	0.00
20/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	2209	2	2209	2	0.00
20/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	2432	2	2432	2	0.00
20/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	191	0	191	0	0.00
20/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	237	0	237	0	0.00
20/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	212	0	212	0	0.00
20/04/2010	R207 On 06-May-10			Bond Future	8.53	93.5866	8.5340	93.5866	737.00
20/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	4267	4	4267	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
20/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00
20/04/2010	R207 On 05-August-10			Bond Future	8.60	91.5207	8.6030	91.5207	0.00
20/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	5346	5	5346	5	0.00
20/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	153	0	153	0	0.00
20/04/2010	R207 On 04-November-10			Bond Future	8.63	93.2574	8.6320	93.2574	0.00
20/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	4335	4	4335	4	0.00
20/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	4551	4	4551	4	0.00
20/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	4123	4	4123	4	0.00
20/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	848	1	848	1	0.00
20/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	715	1	715	1	0.00
20/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	779	1	779	1	0.00
20/04/2010	R208 On 06-May-10			Bond Future	8.57	87.6224	8.5720	87.6224	5,004.00
20/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	4198	4	4198	4	0.00
20/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00
20/04/2010	R208 On 05-August-10			Bond Future	8.63	89.1033	8.6340	89.1033	1,249.00
20/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	5397	5	5397	5	0.00
20/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	175	0	175	0	0.00
20/04/2010	R208 On 04-November-10			Bond Future	8.67	87.3832	8.6650	87.3832	0.00
20/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	4328	4	4328	4	0.00
20/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	4109	4	4109	4	0.00
20/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	4552	4	4552	4	0.00
20/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	740	1	740	1	0.00
20/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	883	1	883	1	0.00
20/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	809	1	809	1	0.00
20/04/2010	R209 On 06-May-10			Bond Future	8.70	75.4796	8.6990	75.4796	1,798.00
20/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	122	0	122	0	0.00
20/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	1767	2	1767	2	0.00
20/04/2010	R209 On 05-August-10			Bond Future	8.74	76.7541	8.7430	76.7541	0.00
20/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1956	2	1956	2	0.00
20/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	1900	2	1900	2	0.00
20/04/2010	R209 On 04-November-10			Bond Future	8.77	75.0478	8.7660	75.0478	0.00
20/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3743	4	3743	4	0.00
20/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3982	4	3982	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
20/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3514	3	3514	3	0.00
20/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2064	2	2064	2	0.00
20/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	1764	2	1764	2	0.00
20/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	1908	2	1908	2	0.00
20/04/2010	TRT1 On 06-May-10			Index Future	315.28	314.3450	315.2760	314.3450	100.00
21/04/2010	AL7T On 06-May-10			Index Future	345.86	345.1740	345.8620	345.1740	58.00
21/04/2010	ALBI On 06-May-10			Index Future	318.11	317.6580	318.1140	317.6580	990.00
21/04/2010	ALBI On 05-August-10			Index Future	318.15	317.7050	318.1530	317.7050	0.00
21/04/2010	CRD1 On 06-May-10			Index Future	138.72	138.5970	138.7210	138.5970	2.00
21/04/2010	GOVI On 06-May-10			GOVI	319.67	319.1960	319.6680	319.1960	325.00
21/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	98852	9	98852	9	0.00
21/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	172	0	172	0	0.00
21/04/2010	GOVI On 05-August-10			GOVI	325.19	324.7170	325.1920	324.7170	0.00
21/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	108471	10	108471	10	0.00
21/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	12551	1	12551	1	0.00
21/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/04/2010	ILBI On 06-May-10			Index Future	363.02	362.9030	363.0180	362.9030	497.00
21/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
21/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
21/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
21/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
21/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
21/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
21/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
21/04/2010	JBAF On 21-April-10			Jibar Tradeable Future	6.62	93.3850	6.6150	93.3850	0.00
21/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	0.00
21/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.42	93.5840	6.4160	93.5840	0.00
21/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.36	93.6400	6.3610	93.6400	1,000.00
21/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.36	93.6390	6.3610	93.6390	1,000.00
21/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.37	93.6310	6.3690	93.6310	1,000.00
21/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.42	93.5820	6.4190	93.5820	0.00
21/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.56	93.4290	6.5600	93.4290	5,000.00
21/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.82	93.1560	6.8240	93.1560	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.20	92.7820	7.2000	92.7820	3,500.00
21/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.51	92.4690	7.5100	92.4690	7,500.00
21/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.62	92.3620	7.6220	92.3620	0.00
21/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
21/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
21/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
21/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
21/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
21/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
21/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
21/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
21/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
21/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
21/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
21/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
21/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
21/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
21/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
21/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
21/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
21/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
21/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
21/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
21/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
21/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
21/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
21/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
21/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
21/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
21/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
21/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
21/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
21/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
21/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
21/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
21/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
21/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
21/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
21/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
21/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
21/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
21/04/2010	OTH1 On 06-May-10			Index Future	309.31	308.9340	309.3140	308.9340	3.00
21/04/2010	R155 On 06-May-10			Bond Future	6.80	110.0995	6.7960	110.0995	0.00
21/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	908	1	908	1	0.00
21/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	972	1	972	1	0.00
21/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	844	1	844	1	0.00
21/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
21/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
21/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
21/04/2010	R157 On 06-May-10			Bond Future	7.71	126.8322	7.7090	126.8322	6,105.00
21/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	3859	4	3859	4	0.00
21/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	1458	1	1458	1	0.00
21/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	1013	1	1013	1	10.00
21/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	67	0	67	0	0.00
21/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	20	0	20	0	0.00
21/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
21/04/2010	R157 On 05-August-10			Bond Future	7.77	128.9727	7.7680	128.9727	0.00
21/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	4601	4	4601	4	0.00
21/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	3539	3	3539	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
21/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	5693	5	5693	5	0.00
21/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	2545	2	2545	2	500.00
21/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	17	0	17	0	0.00
21/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	284	0	284	0	0.00
21/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	126	0	126	0	500.00
21/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	50	0	50	0	0.00
21/04/2010	R157 On 04-November-10			Bond Future	7.77	124.5866	7.7720	124.5866	0.00
21/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	3640	3	3640	3	0.00
21/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	3459	3	3459	3	0.00
21/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	3821	4	3821	4	0.00
21/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	358	0	358	0	0.00
21/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	434	0	434	0	0.00
21/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	395	0	395	0	0.00
21/04/2010	R186 On 06-May-10			Bond Future	8.67	119.7877	8.6700	119.7877	17,729.00
21/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	3187	3	3187	3	0.00
21/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	38	0	38	0	0.00
21/04/2010	R186 On 05-August-10			Bond Future	8.73	116.5142	8.7270	116.5142	2,722.00
21/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	5510	5	5510	5	0.00
21/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	2403	2	2403	2	1,300.00
21/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	9373	9	9373	9	0.00
21/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	11376	11	11376	11	0.00
21/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	66	0	66	0	3,000.00
21/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	148	0	148	0	1,300.00
21/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	2183	2	2183	2	0.00
21/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	650	1	650	1	0.00
21/04/2010	R186 On 04-November-10			Bond Future	8.76	118.7192	8.7560	118.7192	0.00
21/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	6063	6	6063	6	0.00
21/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	6386	6	6386	6	0.00
21/04/2010	R186 On 04-November-10	8.75	Call	Bond Future	3245	3	3245	3	7,500.00
21/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5745	6	5745	6	0.00
21/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	1646	2	1646	2	0.00
21/04/2010	R186 On 04-November-10	8.75	Put	Bond Future	3302	3	3302	3	0.00
21/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	1394	1	1394	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
21/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	1516	2	1516	2	0.00
21/04/2010	R201 On 06-May-10			Bond Future	7.64	107.4934	7.6400	107.4934	486.00
21/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	3312	3	3312	3	0.00
21/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
21/04/2010	R201 On 05-August-10			Bond Future	7.70	104.8923	7.7020	104.8923	688.00
21/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	4722	5	4722	5	0.00
21/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	14	0	14	0	0.00
21/04/2010	R201 On 04-November-10			Bond Future	7.70	106.8758	7.6990	106.8758	0.00
21/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	3068	3	3068	3	0.00
21/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	3213	3	3213	3	0.00
21/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2926	3	2926	3	0.00
21/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	302	0	302	0	0.00
21/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	246	0	246	0	0.00
21/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	272	0	272	0	0.00
21/04/2010	R203 On 06-May-10			Bond Future	8.28	100.9133	8.2810	100.9133	1,710.00
21/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	3802	4	3802	4	0.00
21/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
21/04/2010	R203 On 05-August-10			Bond Future	8.35	102.6214	8.3500	102.6214	1,607.00
21/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	4715	5	4715	5	0.00
21/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	122	0	122	0	0.00
21/04/2010	R203 On 04-November-10			Bond Future	8.38	100.3847	8.3800	100.3847	0.00
21/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	4726	5	4726	5	0.00
21/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	4523	4	4523	4	0.00
21/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	4931	5	4931	5	0.00
21/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	364	0	364	0	0.00
21/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	440	0	440	0	0.00
21/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	401	0	401	0	0.00
21/04/2010	R204 On 06-May-10			Bond Future	8.38	100.5241	8.3810	100.5241	1,552.00
21/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	3602	3	3602	3	200.00
21/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	6388	6	6388	6	0.00
21/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	886	1	886	1	200.00
21/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
21/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	180	0	180	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
21/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
21/04/2010	R204 On 05-August-10			Bond Future	8.45	98.1833	8.4490	98.1833	1,112.00
21/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	4701	4	4701	4	0.00
21/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	185	0	185	0	780.00
21/04/2010	R204 On 04-November-10			Bond Future	8.48	100.0424	8.4790	100.0424	0.00
21/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4817	5	4817	5	0.00
21/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	5037	5	5037	5	0.00
21/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	4600	4	4600	4	0.00
21/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	611	1	611	1	0.00
21/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	512	1	512	1	0.00
21/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	560	1	560	1	0.00
21/04/2010	R206 On 06-May-10			Bond Future	7.62	101.8981	7.6230	101.8981	0.00
21/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	3475	3	3475	3	0.00
21/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
21/04/2010	R206 On 05-August-10			Bond Future	7.70	99.8486	7.6980	99.8486	0.00
21/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	3762	4	3762	4	0.00
21/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	7	0	7	0	0.00
21/04/2010	R206 On 04-November-10			Bond Future	7.69	101.7356	7.6900	101.7356	0.00
21/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	2405	2	2405	2	0.00
21/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	2293	2	2293	2	0.00
21/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	2520	2	2520	2	0.00
21/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	173	0	173	0	0.00
21/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	216	0	216	0	0.00
21/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	193	0	193	0	0.00
21/04/2010	R207 On 06-May-10			Bond Future	8.48	93.9605	8.4810	93.9605	737.00
21/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	4594	4	4594	4	0.00
21/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	1	0	1	0	0.00
21/04/2010	R207 On 05-August-10			Bond Future	8.55	91.9044	8.5480	91.9044	0.00
21/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	5649	5	5649	5	0.00
21/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	124	0	124	0	0.00
21/04/2010	R207 On 04-November-10			Bond Future	8.58	93.6459	8.5760	93.6459	0.00
21/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	4586	4	4586	4	0.00
21/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	4807	5	4807	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
21/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	4368	4	4368	4	0.00
21/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	762	1	762	1	0.00
21/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	640	1	640	1	0.00
21/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	699	1	699	1	0.00
21/04/2010	R208 On 06-May-10			Bond Future	8.54	88.0113	8.5400	88.0113	5,004.00
21/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	4403	4	4403	4	0.00
21/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00
21/04/2010	R208 On 05-August-10			Bond Future	8.60	89.4976	8.6010	89.4976	1,249.00
21/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	5584	5	5584	5	0.00
21/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	155	0	155	0	0.00
21/04/2010	R208 On 04-November-10			Bond Future	8.63	87.7837	8.6310	87.7837	0.00
21/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	4485	4	4485	4	0.00
21/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	4262	4	4262	4	0.00
21/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	4712	5	4712	5	0.00
21/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	690	1	690	1	0.00
21/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	826	1	826	1	0.00
21/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	755	1	755	1	0.00
21/04/2010	R209 On 06-May-10			Bond Future	8.69	75.6417	8.6870	75.6417	1,798.00
21/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	125	0	125	0	0.00
21/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	1672	2	1672	2	0.00
21/04/2010	R209 On 05-August-10			Bond Future	8.73	76.9227	8.7310	76.9227	0.00
21/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1998	2	1998	2	0.00
21/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	1845	2	1845	2	0.00
21/04/2010	R209 On 04-November-10			Bond Future	8.75	75.2236	8.7540	75.2236	0.00
21/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3797	4	3797	4	0.00
21/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	4037	4	4037	4	0.00
21/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3566	4	3566	4	0.00
21/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2020	2	2020	2	0.00
21/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	1723	2	1723	2	0.00
21/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	1865	2	1865	2	0.00
21/04/2010	TRT1 On 06-May-10			Index Future	315.74	315.2760	315.7380	315.2760	100.00
22/04/2010	AL7T On 06-May-10			Index Future	344.27	345.8620	344.2690	345.8620	58.00
22/04/2010	ALBI On 06-May-10			Index Future	316.65	318.1140	316.6520	318.1140	987.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2010	ALBI On 05-August-10			Index Future	316.69	318.1530	316.6880	318.1530	0.00
22/04/2010	CRD1 On 06-May-10			Index Future	138.29	138.7210	138.2860	138.7210	2.00
22/04/2010	GOVI On 06-May-10			GOVI	318.17	319.6680	318.1730	319.6680	325.00
22/04/2010	GOVI On 06-May-10	309.80	Call	GOVI	84084	10	84084	10	0.00
22/04/2010	GOVI On 06-May-10	309.80	Put	GOVI	354	0	354	0	0.00
22/04/2010	GOVI On 05-August-10			GOVI	323.67	325.1920	323.6690	325.1920	0.00
22/04/2010	GOVI On 05-August-10	315.60	Call	GOVI	96316	11	96316	11	0.00
22/04/2010	GOVI On 05-August-10	315.60	Put	GOVI	15626	1	15626	1	0.00
22/04/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/04/2010	ILBI On 06-May-10			Index Future	363.24	363.0180	363.2380	363.0180	497.00
22/04/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0125	6.8941	0.0125	0.00
22/04/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0228	8.8220	0.0228	0.00
22/04/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1000	8.6830	0.1000	0.00
22/04/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0492	8.6550	0.0492	0.00
22/04/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0808	8.9750	0.0808	0.00
22/04/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0908	8.9620	0.0908	0.00
22/04/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0633	8.9970	0.0633	0.00
22/04/2010	JBAF On 19-May-10			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	0.00
22/04/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.42	93.5840	6.4160	93.5840	0.00
22/04/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.36	93.6390	6.3610	93.6390	1,000.00
22/04/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.36	93.6390	6.3610	93.6390	1,000.00
22/04/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.37	93.6310	6.3690	93.6310	1,000.00
22/04/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.37	6.4000	6.3690	6.4000	0.00
22/04/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.42	93.5810	6.4190	93.5810	0.00
22/04/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	5,500.00
22/04/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.82	93.1760	6.8240	93.1760	4,500.00
22/04/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	3,500.00
22/04/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	7,500.00
22/04/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.62	92.3780	7.6220	92.3780	0.00
22/04/2010	JFRA On 06-May-10			Jibar Tradeable Future	7.12	0.0174	7.1210	0.0174	0.00
22/04/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	0.0179	7.3290	0.0179	0.00
22/04/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	0.0187	7.6600	0.0187	0.00
22/04/2010	JN02 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2010	JN02 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/04/2010	JN02 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/04/2010	JN02 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/04/2010	JN02 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/04/2010	JN02 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/04/2010	JN02 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/04/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/04/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/04/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/04/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/04/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/04/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/04/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/04/2010	JN05 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/04/2010	JN05 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/04/2010	JN05 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/04/2010	JN05 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/04/2010	JN05 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/04/2010	JN05 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/04/2010	JN05 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/04/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/04/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/04/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/04/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/04/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/04/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/04/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/04/2010	JN10 On 06-May-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/04/2010	JN10 On 06-May-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/04/2010	JN10 On 06-May-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/04/2010	JN10 On 06-May-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/04/2010	JN10 On 06-May-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/04/2010	JN10 On 06-May-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2010	JN10 On 06-May-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/04/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/04/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/04/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/04/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/04/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/04/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/04/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/04/2010	OTH1 On 06-May-10			Index Future	308.02	309.3140	308.0180	309.3140	3.00
22/04/2010	R155 On 06-May-10			Bond Future	6.88	110.1384	6.8810	110.1384	0.00
22/04/2010	R155 On 06-May-10	7.50	Call	Bond Future	798	1	798	1	0.00
22/04/2010	R155 On 06-May-10	7.55	Call	Bond Future	862	1	862	1	0.00
22/04/2010	R155 On 06-May-10	7.45	Call	Bond Future	734	1	734	1	0.00
22/04/2010	R155 On 06-May-10	7.45	Put	Bond Future	0	0	0	0	0.00
22/04/2010	R155 On 06-May-10	7.55	Put	Bond Future	0	0	0	0	0.00
22/04/2010	R155 On 06-May-10	7.50	Put	Bond Future	0	0	0	0	0.00
22/04/2010	R157 On 06-May-10			Bond Future	7.80	127.0460	7.8000	127.0460	6,105.00
22/04/2010	R157 On 06-May-10	8.50	Call	Bond Future	3407	4	3407	4	0.00
22/04/2010	R157 On 06-May-10	8.00	Call	Bond Future	1041	1	1041	1	0.00
22/04/2010	R157 On 06-May-10	7.90	Call	Bond Future	646	1	646	1	10.00
22/04/2010	R157 On 06-May-10	7.90	Put	Bond Future	152	0	152	0	0.00
22/04/2010	R157 On 06-May-10	8.00	Put	Bond Future	55	0	55	0	0.00
22/04/2010	R157 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
22/04/2010	R157 On 05-August-10			Bond Future	7.87	129.1908	7.8650	129.1908	0.00
22/04/2010	R157 On 05-August-10	8.75	Call	Bond Future	4164	5	4164	5	0.00
22/04/2010	R157 On 05-August-10	8.50	Call	Bond Future	3129	4	3129	4	0.00
22/04/2010	R157 On 05-August-10	8.25	Call	Bond Future	2182	3	2182	3	500.00
22/04/2010	R157 On 05-August-10	9.00	Call	Bond Future	5243	6	5243	6	0.00
22/04/2010	R157 On 05-August-10	9.00	Put	Bond Future	27	0	27	0	0.00
22/04/2010	R157 On 05-August-10	8.25	Put	Bond Future	380	0	380	0	0.00
22/04/2010	R157 On 05-August-10	8.50	Put	Bond Future	175	0	175	0	500.00
22/04/2010	R157 On 05-August-10	8.75	Put	Bond Future	72	0	72	0	0.00
22/04/2010	R157 On 04-November-10			Bond Future	7.88	124.7994	7.8750	124.7994	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2010	R157 On 04-November-10	8.50	Call	Bond Future	3267	4	3267	4	0.00
22/04/2010	R157 On 04-November-10	8.45	Call	Bond Future	3093	3	3093	3	0.00
22/04/2010	R157 On 04-November-10	8.55	Call	Bond Future	3440	4	3440	4	0.00
22/04/2010	R157 On 04-November-10	8.55	Put	Bond Future	443	0	443	0	0.00
22/04/2010	R157 On 04-November-10	8.45	Put	Bond Future	534	0	534	0	0.00
22/04/2010	R157 On 04-November-10	8.50	Put	Bond Future	488	0	488	0	0.00
22/04/2010	R186 On 06-May-10			Bond Future	8.74	120.0017	8.7390	120.0017	17,729.00
22/04/2010	R186 On 06-May-10	9.00	Call	Bond Future	2554	3	2554	3	0.00
22/04/2010	R186 On 06-May-10	9.00	Put	Bond Future	74	0	74	0	0.00
22/04/2010	R186 On 05-August-10			Bond Future	8.80	116.7345	8.7990	116.7345	2,722.00
22/04/2010	R186 On 05-August-10	9.25	Call	Bond Future	4959	6	4959	6	0.00
22/04/2010	R186 On 05-August-10	8.75	Call	Bond Future	2048	2	2048	2	1,300.00
22/04/2010	R186 On 05-August-10	9.75	Call	Bond Future	8725	9	8725	9	0.00
22/04/2010	R186 On 05-August-10	10.00	Call	Bond Future	10707	11	10707	11	0.00
22/04/2010	R186 On 05-August-10	10.00	Put	Bond Future	85	0	85	0	3,000.00
22/04/2010	R186 On 05-August-10	9.75	Put	Bond Future	188	0	188	0	1,300.00
22/04/2010	R186 On 05-August-10	8.75	Put	Bond Future	2515	2	2515	2	0.00
22/04/2010	R186 On 05-August-10	9.25	Put	Bond Future	787	1	787	1	0.00
22/04/2010	R186 On 04-November-10			Bond Future	8.83	118.9370	8.8310	118.9370	0.00
22/04/2010	R186 On 04-November-10	9.25	Call	Bond Future	5555	6	5555	6	0.00
22/04/2010	R186 On 04-November-10	9.30	Call	Bond Future	5866	6	5866	6	0.00
22/04/2010	R186 On 04-November-10	8.75	Call	Bond Future	2887	3	2887	3	7,500.00
22/04/2010	R186 On 04-November-10	9.20	Call	Bond Future	5251	6	5251	6	0.00
22/04/2010	R186 On 04-November-10	9.20	Put	Bond Future	1860	2	1860	2	0.00
22/04/2010	R186 On 04-November-10	8.75	Put	Bond Future	3652	3	3652	3	0.00
22/04/2010	R186 On 04-November-10	9.30	Put	Bond Future	1582	1	1582	1	0.00
22/04/2010	R186 On 04-November-10	9.25	Put	Bond Future	1716	2	1716	2	0.00
22/04/2010	R201 On 06-May-10			Bond Future	7.76	107.6229	7.7610	107.6229	486.00
22/04/2010	R201 On 06-May-10	8.50	Call	Bond Future	2838	3	2838	3	0.00
22/04/2010	R201 On 06-May-10	8.50	Put	Bond Future	0	0	0	0	0.00
22/04/2010	R201 On 05-August-10			Bond Future	7.83	105.0229	7.8310	105.0229	688.00
22/04/2010	R201 On 05-August-10	9.00	Call	Bond Future	4251	5	4251	5	0.00
22/04/2010	R201 On 05-August-10	9.00	Put	Bond Future	23	0	23	0	0.00

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22/04/2010	R201 On 04-November-10			Bond Future	7.84	107.0035	7.8370	107.0035	0.00
22/04/2010	R201 On 04-November-10	8.50	Call	Bond Future	2671	3	2671	3	0.00
22/04/2010	R201 On 04-November-10	8.55	Call	Bond Future	2808	3	2808	3	0.00
22/04/2010	R201 On 04-November-10	8.45	Call	Bond Future	2536	3	2536	3	0.00
22/04/2010	R201 On 04-November-10	8.45	Put	Bond Future	400	0	400	0	0.00
22/04/2010	R201 On 04-November-10	8.55	Put	Bond Future	329	0	329	0	0.00
22/04/2010	R201 On 04-November-10	8.50	Put	Bond Future	364	0	364	0	0.00
22/04/2010	R203 On 06-May-10			Bond Future	8.36	101.0919	8.3610	101.0919	1,710.00
22/04/2010	R203 On 06-May-10	9.00	Call	Bond Future	3369	4	3369	4	0.00
22/04/2010	R203 On 06-May-10	9.00	Put	Bond Future	0	0	0	0	0.00
22/04/2010	R203 On 05-August-10			Bond Future	8.43	102.8000	8.4340	102.8000	1,607.00
22/04/2010	R203 On 05-August-10	9.25	Call	Bond Future	4311	5	4311	5	0.00
22/04/2010	R203 On 05-August-10	9.25	Put	Bond Future	158	0	158	0	0.00
22/04/2010	R203 On 04-November-10			Bond Future	8.47	100.5685	8.4680	100.5685	0.00
22/04/2010	R203 On 04-November-10	9.25	Call	Bond Future	4352	5	4352	5	0.00
22/04/2010	R203 On 04-November-10	9.20	Call	Bond Future	4156	5	4156	5	0.00
22/04/2010	R203 On 04-November-10	9.30	Call	Bond Future	4552	5	4552	5	0.00
22/04/2010	R203 On 04-November-10	9.30	Put	Bond Future	434	0	434	0	0.00
22/04/2010	R203 On 04-November-10	9.20	Put	Bond Future	521	0	521	0	0.00
22/04/2010	R203 On 04-November-10	9.25	Put	Bond Future	475	0	475	0	0.00
22/04/2010	R204 On 06-May-10			Bond Future	8.47	100.7800	8.4710	100.7800	1,552.00
22/04/2010	R204 On 06-May-10	9.00	Call	Bond Future	3068	4	3068	4	200.00
22/04/2010	R204 On 06-May-10	8.50	Call	Bond Future	522	1	522	1	200.00
22/04/2010	R204 On 06-May-10	9.50	Call	Bond Future	5853	6	5853	6	0.00
22/04/2010	R204 On 06-May-10	9.50	Put	Bond Future	0	0	0	0	200.00
22/04/2010	R204 On 06-May-10	8.50	Put	Bond Future	351	0	351	0	0.00
22/04/2010	R204 On 06-May-10	9.00	Put	Bond Future	1	0	1	0	0.00
22/04/2010	R204 On 05-August-10			Bond Future	8.54	98.4444	8.5430	98.4444	1,112.00
22/04/2010	R204 On 05-August-10	9.25	Call	Bond Future	4216	5	4216	5	0.00
22/04/2010	R204 On 05-August-10	9.25	Put	Bond Future	244	0	244	0	780.00
22/04/2010	R204 On 04-November-10			Bond Future	8.58	100.2976	8.5760	100.2976	0.00
22/04/2010	R204 On 04-November-10	9.25	Call	Bond Future	4378	5	4378	5	0.00
22/04/2010	R204 On 04-November-10	9.30	Call	Bond Future	4589	5	4589	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2010	R204 On 04-November-10	9.20	Call	Bond Future	4169	5	4169	5	0.00
22/04/2010	R204 On 04-November-10	9.20	Put	Bond Future	729	1	729	1	0.00
22/04/2010	R204 On 04-November-10	9.30	Put	Bond Future	613	1	613	1	0.00
22/04/2010	R204 On 04-November-10	9.25	Put	Bond Future	670	1	670	1	0.00
22/04/2010	R206 On 06-May-10			Bond Future	7.75	101.9989	7.7530	101.9989	0.00
22/04/2010	R206 On 06-May-10	8.75	Call	Bond Future	3067	3	3067	3	0.00
22/04/2010	R206 On 06-May-10	8.75	Put	Bond Future	0	0	0	0	0.00
22/04/2010	R206 On 05-August-10			Bond Future	7.84	99.9549	7.8400	99.9549	0.00
22/04/2010	R206 On 05-August-10	9.00	Call	Bond Future	3350	4	3350	4	0.00
22/04/2010	R206 On 05-August-10	9.00	Put	Bond Future	13	0	13	0	0.00
22/04/2010	R206 On 04-November-10			Bond Future	7.84	101.8407	7.8440	101.8407	0.00
22/04/2010	R206 On 04-November-10	8.50	Call	Bond Future	2057	2	2057	2	0.00
22/04/2010	R206 On 04-November-10	8.45	Call	Bond Future	1951	2	1951	2	0.00
22/04/2010	R206 On 04-November-10	8.55	Call	Bond Future	2165	3	2165	3	0.00
22/04/2010	R206 On 04-November-10	8.55	Put	Bond Future	244	0	244	0	0.00
22/04/2010	R206 On 04-November-10	8.45	Put	Bond Future	299	0	299	0	0.00
22/04/2010	R206 On 04-November-10	8.50	Put	Bond Future	270	0	270	0	0.00
22/04/2010	R207 On 06-May-10			Bond Future	8.55	94.2870	8.5510	94.2870	737.00
22/04/2010	R207 On 06-May-10	9.25	Call	Bond Future	4163	5	4163	5	0.00
22/04/2010	R207 On 06-May-10	9.25	Put	Bond Future	0	0	0	0	0.00
22/04/2010	R207 On 05-August-10			Bond Future	8.62	92.2358	8.6210	92.2358	0.00
22/04/2010	R207 On 05-August-10	9.50	Call	Bond Future	5241	6	5241	6	0.00
22/04/2010	R207 On 05-August-10	9.50	Put	Bond Future	156	0	156	0	0.00
22/04/2010	R207 On 04-November-10			Bond Future	8.65	93.9772	8.6510	93.9772	0.00
22/04/2010	R207 On 04-November-10	9.25	Call	Bond Future	4242	5	4242	5	0.00
22/04/2010	R207 On 04-November-10	9.30	Call	Bond Future	4457	5	4457	5	0.00
22/04/2010	R207 On 04-November-10	9.20	Call	Bond Future	4031	4	4031	4	0.00
22/04/2010	R207 On 04-November-10	9.20	Put	Bond Future	868	1	868	1	0.00
22/04/2010	R207 On 04-November-10	9.30	Put	Bond Future	733	1	733	1	0.00
22/04/2010	R207 On 04-November-10	9.25	Put	Bond Future	798	1	798	1	0.00
22/04/2010	R208 On 06-May-10			Bond Future	8.60	88.2163	8.5990	88.2163	5,004.00
22/04/2010	R208 On 06-May-10	9.25	Call	Bond Future	4026	4	4026	4	0.00
22/04/2010	R208 On 06-May-10	9.25	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2010	R208 On 05-August-10			Bond Future	8.66	89.7051	8.6630	89.7051	1,249.00
22/04/2010	R208 On 05-August-10	9.50	Call	Bond Future	5226	6	5226	6	0.00
22/04/2010	R208 On 05-August-10	9.50	Put	Bond Future	186	0	186	0	0.00
22/04/2010	R208 On 04-November-10			Bond Future	8.70	87.9941	8.6950	87.9941	0.00
22/04/2010	R208 On 04-November-10	9.25	Call	Bond Future	4181	4	4181	4	0.00
22/04/2010	R208 On 04-November-10	9.20	Call	Bond Future	3964	4	3964	4	0.00
22/04/2010	R208 On 04-November-10	9.30	Call	Bond Future	4402	5	4402	5	0.00
22/04/2010	R208 On 04-November-10	9.30	Put	Bond Future	776	1	776	1	0.00
22/04/2010	R208 On 04-November-10	9.20	Put	Bond Future	923	1	923	1	0.00
22/04/2010	R208 On 04-November-10	9.25	Put	Bond Future	847	1	847	1	0.00
22/04/2010	R209 On 06-May-10			Bond Future	8.75	75.7392	8.7470	75.7392	1,798.00
22/04/2010	R209 On 06-May-10	8.50	Call	Bond Future	57	0	57	0	0.00
22/04/2010	R209 On 06-May-10	8.50	Put	Bond Future	2090	2	2090	2	0.00
22/04/2010	R209 On 05-August-10			Bond Future	8.79	77.0194	8.7930	77.0194	0.00
22/04/2010	R209 On 05-August-10	8.75	Call	Bond Future	1738	2	1738	2	0.00
22/04/2010	R209 On 05-August-10	8.75	Put	Bond Future	2082	2	2082	2	0.00
22/04/2010	R209 On 04-November-10			Bond Future	8.82	75.3197	8.8170	75.3197	0.00
22/04/2010	R209 On 04-November-10	9.00	Call	Bond Future	3481	4	3481	4	0.00
22/04/2010	R209 On 04-November-10	9.05	Call	Bond Future	3711	4	3711	4	0.00
22/04/2010	R209 On 04-November-10	8.95	Call	Bond Future	3261	4	3261	4	0.00
22/04/2010	R209 On 04-November-10	8.95	Put	Bond Future	2218	2	2218	2	0.00
22/04/2010	R209 On 04-November-10	9.05	Put	Bond Future	1899	2	1899	2	0.00
22/04/2010	R209 On 04-November-10	9.00	Put	Bond Future	2052	2	2052	2	0.00
22/04/2010	TRT1 On 06-May-10			Index Future	314.27	315.7380	314.2710	315.7380	100.00