



Derivatives Monthly Statistics Report

For June 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	AL7T On 05-August-10			Index Future	346.77	346.3450	346.7740	346.3450	58.00
01/06/2010	ALBI On 05-August-10			Index Future	319.14	318.9070	319.1400	318.9070	1,460.00
01/06/2010	ALBI On 04-November-10			Index Future	324.45	324.2470	324.4460	324.2470	0.00
01/06/2010	CRD1 On 05-August-10			Index Future	140.64	140.5520	140.6410	140.5520	2.00
01/06/2010	CRD1 On 04-November-10			Index Future	142.98	142.9050	142.9790	142.9050	0.00
01/06/2010	GOVI On 05-August-10			GOVI	320.45	320.2200	320.4540	320.2200	325.00
01/06/2010	GOVI On 05-August-10	315.60	Call	GOVI	64626	6	64626	6	0.00
01/06/2010	GOVI On 05-August-10	315.60	Put	GOVI	16086	2	16086	2	0.00
01/06/2010	GOVI On 04-November-10			GOVI	325.78	325.5810	325.7820	325.5810	0.00
01/06/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
01/06/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
01/06/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
01/06/2010	GOVI On 04-November-10	328.99	Put	GOVI	32080	3	32080	3	0.00
01/06/2010	GOVI On 04-November-10	329.01	Put	GOVI	32280	3	32280	3	0.00
01/06/2010	GOVI On 04-November-10	329.00	Put	GOVI	32180	3	32180	3	0.00
01/06/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2010	ILBI On 05-August-10			Index Future	379.17	379.0770	379.1710	379.0770	501.00
01/06/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
01/06/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/06/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/06/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/06/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/06/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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01/06/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/06/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.60	93.4050	6.5950	93.4050	0.00
01/06/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.55	93.4650	6.5470	93.4650	1,000.00
01/06/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.49	93.5050	6.4940	93.5050	1,000.00
01/06/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.5050	6.4710	93.5050	1,000.00
01/06/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.47	93.5050	6.4710	93.5050	0.00
01/06/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.47	93.5150	6.4720	93.5150	0.00
01/06/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.47	93.5250	6.4720	93.5250	0.00
01/06/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.63	93.3550	6.6300	93.3550	5,500.00
01/06/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.87	93.1150	6.8710	93.1150	4,600.00
01/06/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.25	92.7450	7.2450	92.7450	3,500.00
01/06/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.57	92.4350	7.5680	92.4350	5,000.00
01/06/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.79	92.2250	7.7880	92.2250	0.00
01/06/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
01/06/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/06/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/06/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/06/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/06/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/06/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/06/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/06/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/06/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

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01/06/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/06/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/06/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/06/2010	OTH1 On 05-August-10			Index Future	311.59	311.3640	311.5930	311.3640	3.00
01/06/2010	OTH1 On 04-November-10			Index Future	316.77	316.5780	316.7730	316.5780	0.00
01/06/2010	R157 On 05-August-10			Bond Future	8.08	127.6275	8.0810	127.6275	5,757.00
01/06/2010	R157 On 05-August-10	8.75	Call	Bond Future	3190	3	3190	3	0.00
01/06/2010	R157 On 05-August-10	8.50	Call	Bond Future	2206	2	2206	2	0.00
01/06/2010	R157 On 05-August-10	8.25	Call	Bond Future	1358	1	1358	1	500.00
01/06/2010	R157 On 05-August-10	9.00	Call	Bond Future	4244	4	4244	4	0.00
01/06/2010	R157 On 05-August-10	9.00	Put	Bond Future	43	0	43	0	0.00
01/06/2010	R157 On 05-August-10	8.25	Put	Bond Future	571	1	571	1	0.00
01/06/2010	R157 On 05-August-10	8.50	Put	Bond Future	267	0	267	0	2,500.00
01/06/2010	R157 On 05-August-10	8.75	Put	Bond Future	113	0	113	0	0.00
01/06/2010	R157 On 04-November-10			Bond Future	8.17	122.9452	8.1680	122.9452	0.00
01/06/2010	R157 On 04-November-10	8.50	Call	Bond Future	2286	2	2286	2	0.00
01/06/2010	R157 On 04-November-10	8.55	Call	Bond Future	2438	2	2438	2	0.00
01/06/2010	R157 On 04-November-10	8.45	Call	Bond Future	2137	2	2137	2	0.00
01/06/2010	R157 On 04-November-10	8.45	Put	Bond Future	890	1	890	1	0.00
01/06/2010	R157 On 04-November-10	8.55	Put	Bond Future	753	1	753	1	0.00
01/06/2010	R157 On 04-November-10	8.50	Put	Bond Future	820	1	820	1	0.00
01/06/2010	R157 On 03-February-11			Bond Future	8.23	125.2001	8.2280	125.2001	0.00
01/06/2010	R157 On 03-February-11	7.90	Call	Bond Future	1030	1	1030	1	0.00
01/06/2010	R157 On 03-February-11	7.85	Call	Bond Future	946	1	946	1	0.00
01/06/2010	R157 On 03-February-11	7.95	Call	Bond Future	1119	1	1119	1	0.00
01/06/2010	R157 On 03-February-11	7.95	Put	Bond Future	2301	2	2301	2	0.00
01/06/2010	R157 On 03-February-11	7.85	Put	Bond Future	2557	3	2557	3	0.00
01/06/2010	R157 On 03-February-11	7.90	Put	Bond Future	2426	2	2426	2	0.00
01/06/2010	R186 On 05-August-10			Bond Future	8.99	114.2611	8.9890	114.2611	20,528.00
01/06/2010	R186 On 05-August-10	9.25	Call	Bond Future	3421	3	3421	3	0.00
01/06/2010	R186 On 05-August-10	8.75	Call	Bond Future	1020	1	1020	1	1,300.00
01/06/2010	R186 On 05-August-10	9.75	Call	Bond Future	6987	7	6987	7	0.00
01/06/2010	R186 On 05-August-10	10.00	Call	Bond Future	8938	9	8938	9	0.00

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01/06/2010	R186 On 05-August-10	10.00	Put	Bond Future	101	0	101	0	3,000.00
01/06/2010	R186 On 05-August-10	9.75	Put	Bond Future	236	0	236	0	1,300.00
01/06/2010	R186 On 05-August-10	8.75	Put	Bond Future	3273	3	3273	3	0.00
01/06/2010	R186 On 05-August-10	9.25	Put	Bond Future	1035	1	1035	1	0.00
01/06/2010	R186 On 04-November-10			Bond Future	9.05	116.1800	9.0540	116.1800	0.00
01/06/2010	R186 On 04-November-10	9.25	Call	Bond Future	4358	4	4358	4	0.00
01/06/2010	R186 On 04-November-10	9.30	Call	Bond Future	4627	5	4627	5	0.00
01/06/2010	R186 On 04-November-10	9.20	Call	Bond Future	4092	4	4092	4	0.00
01/06/2010	R186 On 04-November-10	8.75	Call	Bond Future	2071	2	2071	2	9,800.00
01/06/2010	R186 On 04-November-10	9.20	Put	Bond Future	2768	3	2768	3	0.00
01/06/2010	R186 On 04-November-10	8.75	Put	Bond Future	4903	5	4903	5	0.00
01/06/2010	R186 On 04-November-10	9.30	Put	Bond Future	2410	2	2410	2	0.00
01/06/2010	R186 On 04-November-10	9.25	Put	Bond Future	2587	3	2587	3	0.00
01/06/2010	R186 On 03-February-11			Bond Future	9.10	113.0171	9.1040	113.0171	0.00
01/06/2010	R186 On 03-February-11	9.00	Call	Bond Future	3640	4	3640	4	0.00
01/06/2010	R186 On 03-February-11	9.05	Call	Bond Future	3869	4	3869	4	0.00
01/06/2010	R186 On 03-February-11	8.95	Call	Bond Future	3419	3	3419	3	0.00
01/06/2010	R186 On 03-February-11	8.95	Put	Bond Future	4821	5	4821	5	0.00
01/06/2010	R186 On 03-February-11	9.05	Put	Bond Future	4358	4	4358	4	0.00
01/06/2010	R186 On 03-February-11	9.00	Put	Bond Future	4584	5	4584	5	0.00
01/06/2010	R201 On 05-August-10			Bond Future	8.02	103.7634	8.0230	103.7634	1,174.00
01/06/2010	R201 On 05-August-10	9.00	Call	Bond Future	3537	3	3537	3	0.00
01/06/2010	R201 On 05-August-10	9.00	Put	Bond Future	18	0	18	0	0.00
01/06/2010	R201 On 04-November-10			Bond Future	8.11	105.4979	8.1090	105.4979	0.00
01/06/2010	R201 On 04-November-10	8.50	Call	Bond Future	1957	2	1957	2	0.00
01/06/2010	R201 On 04-November-10	8.45	Call	Bond Future	1837	2	1837	2	0.00
01/06/2010	R201 On 04-November-10	8.55	Call	Bond Future	2080	2	2080	2	0.00
01/06/2010	R201 On 04-November-10	8.55	Put	Bond Future	556	1	556	1	0.00
01/06/2010	R201 On 04-November-10	8.45	Put	Bond Future	656	1	656	1	0.00
01/06/2010	R201 On 04-November-10	8.50	Put	Bond Future	604	1	604	1	0.00
01/06/2010	R201 On 03-February-11			Bond Future	8.17	103.0142	8.1660	103.0142	0.00
01/06/2010	R201 On 03-February-11	8.00	Call	Bond Future	1016	1	1016	1	0.00
01/06/2010	R201 On 03-February-11	7.95	Call	Bond Future	940	1	940	1	0.00

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01/06/2010	R201 On 03-February-11	8.05	Call	Bond Future	1096	1	1096	1	0.00
01/06/2010	R201 On 03-February-11	8.05	Put	Bond Future	1480	2	1480	2	0.00
01/06/2010	R201 On 03-February-11	7.95	Put	Bond Future	1656	2	1656	2	0.00
01/06/2010	R201 On 03-February-11	8.00	Put	Bond Future	1565	2	1565	2	0.00
01/06/2010	R203 On 05-August-10			Bond Future	8.66	101.0633	8.6640	101.0633	3,767.00
01/06/2010	R203 On 05-August-10	9.25	Call	Bond Future	3155	3	3155	3	0.00
01/06/2010	R203 On 05-August-10	9.25	Put	Bond Future	195	0	195	0	0.00
01/06/2010	R203 On 04-November-10			Bond Future	8.75	98.5896	8.7530	98.5896	0.00
01/06/2010	R203 On 04-November-10	9.25	Call	Bond Future	3269	3	3269	3	0.00
01/06/2010	R203 On 04-November-10	9.30	Call	Bond Future	3447	3	3447	3	0.00
01/06/2010	R203 On 04-November-10	9.20	Call	Bond Future	3094	3	3094	3	0.00
01/06/2010	R203 On 04-November-10	9.20	Put	Bond Future	895	1	895	1	0.00
01/06/2010	R203 On 04-November-10	9.30	Put	Bond Future	764	1	764	1	0.00
01/06/2010	R203 On 04-November-10	9.25	Put	Bond Future	828	1	828	1	0.00
01/06/2010	R203 On 03-February-11			Bond Future	8.82	100.4064	8.8240	100.4064	0.00
01/06/2010	R203 On 03-February-11	8.50	Call	Bond Future	1381	1	1381	1	0.00
01/06/2010	R203 On 03-February-11	8.55	Call	Bond Future	1487	1	1487	1	0.00
01/06/2010	R203 On 03-February-11	8.45	Call	Bond Future	1280	1	1280	1	0.00
01/06/2010	R203 On 03-February-11	8.45	Put	Bond Future	3110	3	3110	3	0.00
01/06/2010	R203 On 03-February-11	8.55	Put	Bond Future	2823	3	2823	3	0.00
01/06/2010	R203 On 03-February-11	8.50	Put	Bond Future	2964	3	2964	3	0.00
01/06/2010	R204 On 05-August-10			Bond Future	8.72	96.7775	8.7190	96.7775	2,664.00
01/06/2010	R204 On 05-August-10	9.25	Call	Bond Future	3234	3	3234	3	0.00
01/06/2010	R204 On 05-August-10	8.70	Call	Bond Future	1115	1	1115	1	0.00
01/06/2010	R204 On 05-August-10	8.70	Put	Bond Future	1223	1	1223	1	650.00
01/06/2010	R204 On 05-August-10	9.25	Put	Bond Future	271	0	271	0	780.00
01/06/2010	R204 On 04-November-10			Bond Future	8.80	98.3957	8.7990	98.3957	0.00
01/06/2010	R204 On 04-November-10	9.25	Call	Bond Future	3414	3	3414	3	0.00
01/06/2010	R204 On 04-November-10	9.20	Call	Bond Future	3228	3	3228	3	0.00
01/06/2010	R204 On 04-November-10	9.30	Call	Bond Future	3609	4	3609	4	0.00
01/06/2010	R204 On 04-November-10	9.30	Put	Bond Future	880	1	880	1	0.00
01/06/2010	R204 On 04-November-10	9.20	Put	Bond Future	1036	1	1036	1	0.00
01/06/2010	R204 On 04-November-10	9.25	Put	Bond Future	953	1	953	1	0.00

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01/06/2010	R204 On 03-February-11			Bond Future	8.86	96.1697	8.8600	96.1697	0.00
01/06/2010	R204 On 03-February-11	8.50	Call	Bond Future	1472	1	1472	1	0.00
01/06/2010	R204 On 03-February-11	8.45	Call	Bond Future	1364	1	1364	1	0.00
01/06/2010	R204 On 03-February-11	8.55	Call	Bond Future	1586	2	1586	2	0.00
01/06/2010	R204 On 03-February-11	8.55	Put	Bond Future	3282	3	3282	3	0.00
01/06/2010	R204 On 03-February-11	8.45	Put	Bond Future	3615	4	3615	4	0.00
01/06/2010	R204 On 03-February-11	8.50	Put	Bond Future	3445	4	3445	4	0.00
01/06/2010	R206 On 05-August-10			Bond Future	7.99	99.0563	7.9850	99.0563	0.00
01/06/2010	R206 On 05-August-10	9.00	Call	Bond Future	2927	3	2927	3	0.00
01/06/2010	R206 On 05-August-10	9.00	Put	Bond Future	15	0	15	0	0.00
01/06/2010	R206 On 04-November-10			Bond Future	8.08	100.7134	8.0830	100.7134	0.00
01/06/2010	R206 On 04-November-10	8.50	Call	Bond Future	1575	2	1575	2	0.00
01/06/2010	R206 On 04-November-10	8.55	Call	Bond Future	1674	2	1674	2	0.00
01/06/2010	R206 On 04-November-10	8.45	Call	Bond Future	1479	1	1479	1	0.00
01/06/2010	R206 On 04-November-10	8.45	Put	Bond Future	483	1	483	1	0.00
01/06/2010	R206 On 04-November-10	8.55	Put	Bond Future	408	0	408	0	0.00
01/06/2010	R206 On 04-November-10	8.50	Put	Bond Future	444	0	444	0	0.00
01/06/2010	R206 On 03-February-11			Bond Future	8.15	98.7920	8.1490	98.7920	0.00
01/06/2010	R206 On 03-February-11	8.00	Call	Bond Future	813	1	813	1	0.00
01/06/2010	R206 On 03-February-11	8.05	Call	Bond Future	873	1	873	1	0.00
01/06/2010	R206 On 03-February-11	7.95	Call	Bond Future	756	1	756	1	0.00
01/06/2010	R206 On 03-February-11	7.95	Put	Bond Future	1263	1	1263	1	0.00
01/06/2010	R206 On 03-February-11	8.05	Put	Bond Future	1125	1	1125	1	0.00
01/06/2010	R206 On 03-February-11	8.00	Put	Bond Future	1192	1	1192	1	0.00
01/06/2010	R207 On 05-August-10			Bond Future	8.76	90.8720	8.7560	90.8720	3,941.00
01/06/2010	R207 On 05-August-10	9.50	Call	Bond Future	4406	4	4406	4	0.00
01/06/2010	R207 On 05-August-10	9.25	Call	Bond Future	3167	3	3167	3	0.00
01/06/2010	R207 On 05-August-10	8.25	Call	Bond Future	210	0	210	0	250.00
01/06/2010	R207 On 05-August-10	9.25	Put	Bond Future	296	0	296	0	100.00
01/06/2010	R207 On 05-August-10	8.25	Put	Bond Future	3278	3	3278	3	0.00
01/06/2010	R207 On 05-August-10	9.50	Put	Bond Future	127	0	127	0	150.00
01/06/2010	R207 On 04-November-10			Bond Future	8.83	92.3939	8.8270	92.3939	0.00
01/06/2010	R207 On 04-November-10	9.25	Call	Bond Future	3498	3	3498	3	0.00

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01/06/2010	R207 On 04-November-10	9.20	Call	Bond Future	3303	3	3303	3	0.00
01/06/2010	R207 On 04-November-10	9.30	Call	Bond Future	3698	4	3698	4	0.00
01/06/2010	R207 On 04-November-10	9.30	Put	Bond Future	1004	1	1004	1	0.00
01/06/2010	R207 On 04-November-10	9.20	Put	Bond Future	1170	1	1170	1	0.00
01/06/2010	R207 On 04-November-10	9.25	Put	Bond Future	1084	1	1084	1	0.00
01/06/2010	R207 On 03-February-11			Bond Future	8.88	90.4486	8.8820	90.4486	0.00
01/06/2010	R207 On 03-February-11	8.75	Call	Bond Future	2102	2	2102	2	0.00
01/06/2010	R207 On 03-February-11	8.70	Call	Bond Future	1965	2	1965	2	0.00
01/06/2010	R207 On 03-February-11	8.80	Call	Bond Future	2245	2	2245	2	0.00
01/06/2010	R207 On 03-February-11	8.80	Put	Bond Future	2713	3	2713	3	0.00
01/06/2010	R207 On 03-February-11	8.70	Put	Bond Future	3008	3	3008	3	0.00
01/06/2010	R207 On 03-February-11	8.75	Put	Bond Future	2857	3	2857	3	0.00
01/06/2010	R208 On 05-August-10			Bond Future	8.81	88.2662	8.8120	88.2662	9,147.00
01/06/2010	R208 On 05-August-10	9.50	Call	Bond Future	4275	4	4275	4	0.00
01/06/2010	R208 On 05-August-10	9.50	Put	Bond Future	162	0	162	0	0.00
01/06/2010	R208 On 04-November-10			Bond Future	8.88	86.3471	8.8810	86.3471	0.00
01/06/2010	R208 On 04-November-10	9.25	Call	Bond Future	3444	3	3444	3	0.00
01/06/2010	R208 On 04-November-10	9.30	Call	Bond Future	3645	4	3645	4	0.00
01/06/2010	R208 On 04-November-10	9.20	Call	Bond Future	3247	3	3247	3	0.00
01/06/2010	R208 On 04-November-10	9.20	Put	Bond Future	1343	1	1343	1	0.00
01/06/2010	R208 On 04-November-10	9.30	Put	Bond Future	1155	1	1155	1	0.00
01/06/2010	R208 On 04-November-10	9.25	Put	Bond Future	1246	1	1246	1	0.00
01/06/2010	R208 On 03-February-11			Bond Future	8.93	87.9378	8.9340	87.9378	0.00
01/06/2010	R208 On 03-February-11	8.75	Call	Bond Future	2101	2	2101	2	0.00
01/06/2010	R208 On 03-February-11	8.80	Call	Bond Future	2245	2	2245	2	0.00
01/06/2010	R208 On 03-February-11	8.70	Call	Bond Future	1963	2	1963	2	0.00
01/06/2010	R208 On 03-February-11	8.70	Put	Bond Future	3370	3	3370	3	0.00
01/06/2010	R208 On 03-February-11	8.80	Put	Bond Future	3047	3	3047	3	0.00
01/06/2010	R208 On 03-February-11	8.75	Put	Bond Future	3205	3	3205	3	0.00
01/06/2010	R209 On 05-August-10			Bond Future	8.90	75.6296	8.8970	75.6296	1,821.00
01/06/2010	R209 On 05-August-10	8.75	Call	Bond Future	1120	1	1120	1	0.00
01/06/2010	R209 On 05-August-10	8.75	Put	Bond Future	2286	2	2286	2	0.00
01/06/2010	R209 On 04-November-10			Bond Future	8.95	73.7431	8.9450	73.7431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2010	R209 On 04-November-10	9.00	Call	Bond Future	3022	3	3022	3	0.00
01/06/2010	R209 On 04-November-10	9.05	Call	Bond Future	3233	3	3233	3	0.00
01/06/2010	R209 On 04-November-10	8.95	Call	Bond Future	2817	3	2817	3	0.00
01/06/2010	R209 On 04-November-10	8.95	Put	Bond Future	2778	3	2778	3	0.00
01/06/2010	R209 On 04-November-10	9.05	Put	Bond Future	2426	2	2426	2	0.00
01/06/2010	R209 On 04-November-10	9.00	Put	Bond Future	2597	3	2597	3	0.00
01/06/2010	R209 On 03-February-11			Bond Future	8.98	75.1057	8.9810	75.1057	0.00
01/06/2010	R209 On 03-February-11	9.00	Call	Bond Future	3522	3	3522	3	0.00
01/06/2010	R209 On 03-February-11	9.05	Call	Bond Future	3730	4	3730	4	0.00
01/06/2010	R209 On 03-February-11	8.95	Call	Bond Future	3321	3	3321	3	0.00
01/06/2010	R209 On 03-February-11	8.95	Put	Bond Future	3560	4	3560	4	0.00
01/06/2010	R209 On 03-February-11	9.05	Put	Bond Future	3202	3	3202	3	0.00
01/06/2010	R209 On 03-February-11	9.00	Put	Bond Future	3376	3	3376	3	0.00
01/06/2010	TRT1 On 05-August-10			Index Future	316.59	316.3600	316.5920	316.3600	100.00
01/06/2010	TRT1 On 04-November-10			Index Future	321.86	321.6570	321.8550	321.6570	0.00
02/06/2010	AL7T On 05-August-10			Index Future	346.93	346.7740	346.9330	346.7740	58.00
02/06/2010	ALBI On 05-August-10			Index Future	319.37	319.1400	319.3690	319.1400	1,460.00
02/06/2010	ALBI On 04-November-10			Index Future	324.68	324.4460	324.6780	324.4460	0.00
02/06/2010	CRD1 On 05-August-10			Index Future	140.72	140.6410	140.7230	140.6410	2.00
02/06/2010	CRD1 On 04-November-10			Index Future	143.06	142.9790	143.0630	142.9790	0.00
02/06/2010	GOVI On 05-August-10			GOVI	320.68	320.4540	320.6760	320.4540	324.00
02/06/2010	GOVI On 05-August-10	315.60	Call	GOVI	65990	6	65990	6	0.00
02/06/2010	GOVI On 05-August-10	315.60	Put	GOVI	15230	2	15230	2	0.00
02/06/2010	GOVI On 04-November-10			GOVI	326.01	325.7820	326.0080	325.7820	0.00
02/06/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
02/06/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
02/06/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
02/06/2010	GOVI On 04-November-10	328.99	Put	GOVI	29820	3	29820	3	0.00
02/06/2010	GOVI On 04-November-10	329.01	Put	GOVI	30020	3	30020	3	0.00
02/06/2010	GOVI On 04-November-10	329.00	Put	GOVI	29920	3	29920	3	0.00
02/06/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/06/2010	ILBI On 05-August-10			Index Future	379.87	379.1710	379.8740	379.1710	501.00
02/06/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/06/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/06/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/06/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/06/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/06/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/06/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.59	93.4050	6.5930	93.4050	0.00
02/06/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.52	93.4530	6.5200	93.4530	1,000.00
02/06/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.47	93.5060	6.4680	93.5060	1,000.00
02/06/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.45	93.5290	6.4480	93.5290	1,000.00
02/06/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.45	93.5290	6.4480	93.5290	0.00
02/06/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.45	93.5280	6.4490	93.5280	0.00
02/06/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.45	93.5280	6.4490	93.5280	0.00
02/06/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.60	93.3700	6.5990	93.3700	5,500.00
02/06/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.82	93.1290	6.8160	93.1290	4,600.00
02/06/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.18	92.7550	7.1830	92.7550	3,500.00
02/06/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.51	92.4320	7.5100	92.4320	5,000.00
02/06/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.73	92.2120	7.7320	92.2120	0.00
02/06/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
02/06/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
02/06/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/06/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/06/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/06/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/06/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/06/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/06/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/06/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/06/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/06/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/06/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/06/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/06/2010	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
02/06/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/06/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/06/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/06/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/06/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/06/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/06/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/06/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/06/2010	OTH1 On 05-August-10			Index Future	311.86	311.5930	311.8620	311.5930	3.00
02/06/2010	OTH1 On 04-November-10			Index Future	317.05	316.7730	317.0470	316.7730	0.00
02/06/2010	R157 On 05-August-10			Bond Future	8.05	127.7163	8.0460	127.7163	5,757.00
02/06/2010	R157 On 05-August-10	8.75	Call	Bond Future	3335	3	3335	3	0.00
02/06/2010	R157 On 05-August-10	8.50	Call	Bond Future	2334	2	2334	2	0.00
02/06/2010	R157 On 05-August-10	9.00	Call	Bond Future	4400	4	4400	4	0.00
02/06/2010	R157 On 05-August-10	8.25	Call	Bond Future	1458	1	1458	1	500.00
02/06/2010	R157 On 05-August-10	9.00	Put	Bond Future	35	0	35	0	0.00
02/06/2010	R157 On 05-August-10	8.25	Put	Bond Future	507	1	507	1	0.00
02/06/2010	R157 On 05-August-10	8.50	Put	Bond Future	231	0	231	0	2,500.00
02/06/2010	R157 On 05-August-10	8.75	Put	Bond Future	94	0	94	0	0.00
02/06/2010	R157 On 04-November-10			Bond Future	8.13	123.0208	8.1310	123.0208	0.00
02/06/2010	R157 On 04-November-10	8.50	Call	Bond Future	2392	2	2392	2	0.00
02/06/2010	R157 On 04-November-10	8.45	Call	Bond Future	2240	2	2240	2	0.00
02/06/2010	R157 On 04-November-10	8.55	Call	Bond Future	2548	2	2548	2	0.00
02/06/2010	R157 On 04-November-10	8.55	Put	Bond Future	699	1	699	1	0.00
02/06/2010	R157 On 04-November-10	8.45	Put	Bond Future	829	1	829	1	0.00
02/06/2010	R157 On 04-November-10	8.50	Put	Bond Future	761	1	761	1	0.00
02/06/2010	R157 On 03-February-11			Bond Future	8.19	125.2677	8.1900	125.2677	0.00
02/06/2010	R157 On 03-February-11	7.90	Call	Bond Future	1088	1	1088	1	0.00
02/06/2010	R157 On 03-February-11	7.85	Call	Bond Future	1001	1	1001	1	0.00
02/06/2010	R157 On 03-February-11	7.95	Call	Bond Future	1180	1	1180	1	0.00
02/06/2010	R157 On 03-February-11	7.95	Put	Bond Future	2201	2	2201	2	0.00
02/06/2010	R157 On 03-February-11	7.85	Put	Bond Future	2451	3	2451	3	0.00
02/06/2010	R157 On 03-February-11	7.90	Put	Bond Future	2324	2	2324	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2010	R186 On 05-August-10			Bond Future	8.97	114.2611	8.9660	114.2611	20,528.00
02/06/2010	R186 On 05-August-10	9.25	Call	Bond Future	3557	3	3557	3	0.00
02/06/2010	R186 On 05-August-10	10.00	Call	Bond Future	9139	9	9139	9	0.00
02/06/2010	R186 On 05-August-10	8.75	Call	Bond Future	1079	1	1079	1	1,300.00
02/06/2010	R186 On 05-August-10	9.75	Call	Bond Future	7175	7	7175	7	0.00
02/06/2010	R186 On 05-August-10	9.75	Put	Bond Future	210	0	210	0	1,300.00
02/06/2010	R186 On 05-August-10	8.75	Put	Bond Future	3118	3	3118	3	0.00
02/06/2010	R186 On 05-August-10	10.00	Put	Bond Future	88	0	88	0	3,000.00
02/06/2010	R186 On 05-August-10	9.25	Put	Bond Future	957	1	957	1	0.00
02/06/2010	R186 On 04-November-10			Bond Future	9.03	116.1617	9.0310	116.1617	0.00
02/06/2010	R186 On 04-November-10	9.25	Call	Bond Future	4474	4	4474	4	0.00
02/06/2010	R186 On 04-November-10	9.30	Call	Bond Future	4747	5	4747	5	0.00
02/06/2010	R186 On 04-November-10	8.75	Call	Bond Future	2142	2	2142	2	9,800.00
02/06/2010	R186 On 04-November-10	9.20	Call	Bond Future	4204	4	4204	4	0.00
02/06/2010	R186 On 04-November-10	9.20	Put	Bond Future	2670	3	2670	3	0.00
02/06/2010	R186 On 04-November-10	8.75	Put	Bond Future	4764	5	4764	5	0.00
02/06/2010	R186 On 04-November-10	9.30	Put	Bond Future	2320	2	2320	2	0.00
02/06/2010	R186 On 04-November-10	9.25	Put	Bond Future	2492	3	2492	3	0.00
02/06/2010	R186 On 03-February-11			Bond Future	9.08	112.9900	9.0800	112.9900	0.00
02/06/2010	R186 On 03-February-11	9.00	Call	Bond Future	3737	4	3737	4	0.00
02/06/2010	R186 On 03-February-11	9.05	Call	Bond Future	3970	4	3970	4	0.00
02/06/2010	R186 On 03-February-11	8.95	Call	Bond Future	3512	3	3512	3	0.00
02/06/2010	R186 On 03-February-11	8.95	Put	Bond Future	4697	5	4697	5	0.00
02/06/2010	R186 On 03-February-11	9.05	Put	Bond Future	4242	4	4242	4	0.00
02/06/2010	R186 On 03-February-11	9.00	Put	Bond Future	4464	5	4464	5	0.00
02/06/2010	R201 On 05-August-10			Bond Future	7.99	103.8332	7.9890	103.8332	1,174.00
02/06/2010	R201 On 05-August-10	9.00	Call	Bond Future	3659	4	3659	4	0.00
02/06/2010	R201 On 05-August-10	9.00	Put	Bond Future	15	0	15	0	0.00
02/06/2010	R201 On 04-November-10			Bond Future	8.07	105.5607	8.0720	105.5607	0.00
02/06/2010	R201 On 04-November-10	8.50	Call	Bond Future	2043	2	2043	2	0.00
02/06/2010	R201 On 04-November-10	8.55	Call	Bond Future	2169	2	2169	2	0.00
02/06/2010	R201 On 04-November-10	8.45	Call	Bond Future	1921	2	1921	2	0.00
02/06/2010	R201 On 04-November-10	8.45	Put	Bond Future	611	1	611	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2010	R201 On 04-November-10	8.55	Put	Bond Future	515	1	515	1	0.00
02/06/2010	R201 On 04-November-10	8.50	Put	Bond Future	561	1	561	1	0.00
02/06/2010	R201 On 03-February-11			Bond Future	8.13	103.0637	8.1270	103.0637	0.00
02/06/2010	R201 On 03-February-11	8.00	Call	Bond Future	1071	1	1071	1	0.00
02/06/2010	R201 On 03-February-11	7.95	Call	Bond Future	992	1	992	1	0.00
02/06/2010	R201 On 03-February-11	8.05	Call	Bond Future	1154	1	1154	1	0.00
02/06/2010	R201 On 03-February-11	8.05	Put	Bond Future	1409	1	1409	1	0.00
02/06/2010	R201 On 03-February-11	7.95	Put	Bond Future	1579	2	1579	2	0.00
02/06/2010	R201 On 03-February-11	8.00	Put	Bond Future	1492	2	1492	2	0.00
02/06/2010	R203 On 05-August-10			Bond Future	8.66	101.1662	8.6610	101.1662	3,767.00
02/06/2010	R203 On 05-August-10	9.25	Call	Bond Future	3163	3	3163	3	0.00
02/06/2010	R203 On 05-August-10	9.25	Put	Bond Future	188	0	188	0	0.00
02/06/2010	R203 On 04-November-10			Bond Future	8.75	98.6843	8.7500	98.6843	0.00
02/06/2010	R203 On 04-November-10	9.25	Call	Bond Future	3274	3	3274	3	0.00
02/06/2010	R203 On 04-November-10	9.20	Call	Bond Future	3099	3	3099	3	0.00
02/06/2010	R203 On 04-November-10	9.30	Call	Bond Future	3453	3	3453	3	0.00
02/06/2010	R203 On 04-November-10	9.30	Put	Bond Future	755	1	755	1	0.00
02/06/2010	R203 On 04-November-10	9.20	Put	Bond Future	885	1	885	1	0.00
02/06/2010	R203 On 04-November-10	9.25	Put	Bond Future	818	1	818	1	0.00
02/06/2010	R203 On 03-February-11			Bond Future	8.82	100.4886	8.8210	100.4886	0.00
02/06/2010	R203 On 03-February-11	8.50	Call	Bond Future	1383	1	1383	1	0.00
02/06/2010	R203 On 03-February-11	8.55	Call	Bond Future	1489	1	1489	1	0.00
02/06/2010	R203 On 03-February-11	8.45	Call	Bond Future	1282	1	1282	1	0.00
02/06/2010	R203 On 03-February-11	8.45	Put	Bond Future	3097	3	3097	3	0.00
02/06/2010	R203 On 03-February-11	8.55	Put	Bond Future	2811	3	2811	3	0.00
02/06/2010	R203 On 03-February-11	8.50	Put	Bond Future	2951	3	2951	3	0.00
02/06/2010	R204 On 05-August-10			Bond Future	8.70	96.8913	8.6960	96.8913	2,664.00
02/06/2010	R204 On 05-August-10	9.25	Call	Bond Future	3338	3	3338	3	0.00
02/06/2010	R204 On 05-August-10	8.70	Call	Bond Future	1172	1	1172	1	0.00
02/06/2010	R204 On 05-August-10	8.70	Put	Bond Future	1149	1	1149	1	650.00
02/06/2010	R204 On 05-August-10	9.25	Put	Bond Future	244	0	244	0	780.00
02/06/2010	R204 On 04-November-10			Bond Future	8.78	98.5010	8.7750	98.5010	0.00
02/06/2010	R204 On 04-November-10	9.25	Call	Bond Future	3503	3	3503	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2010	R204 On 04-November-10	9.30	Call	Bond Future	3700	4	3700	4	0.00
02/06/2010	R204 On 04-November-10	9.20	Call	Bond Future	3314	3	3314	3	0.00
02/06/2010	R204 On 04-November-10	9.20	Put	Bond Future	989	1	989	1	0.00
02/06/2010	R204 On 04-November-10	9.30	Put	Bond Future	838	1	838	1	0.00
02/06/2010	R204 On 04-November-10	9.25	Put	Bond Future	909	1	909	1	0.00
02/06/2010	R204 On 03-February-11			Bond Future	8.84	96.2617	8.8350	96.2617	0.00
02/06/2010	R204 On 03-February-11	8.50	Call	Bond Future	1519	1	1519	1	0.00
02/06/2010	R204 On 03-February-11	8.45	Call	Bond Future	1409	1	1409	1	0.00
02/06/2010	R204 On 03-February-11	8.55	Call	Bond Future	1635	2	1635	2	0.00
02/06/2010	R204 On 03-February-11	8.55	Put	Bond Future	3195	3	3195	3	0.00
02/06/2010	R204 On 03-February-11	8.45	Put	Bond Future	3525	4	3525	4	0.00
02/06/2010	R204 On 03-February-11	8.50	Put	Bond Future	3357	3	3357	3	0.00
02/06/2010	R206 On 05-August-10			Bond Future	7.94	99.1118	7.9390	99.1118	0.00
02/06/2010	R206 On 05-August-10	9.00	Call	Bond Future	3058	3	3058	3	0.00
02/06/2010	R206 On 05-August-10	9.00	Put	Bond Future	11	0	11	0	0.00
02/06/2010	R206 On 04-November-10			Bond Future	8.03	100.7598	8.0330	100.7598	0.00
02/06/2010	R206 On 04-November-10	8.50	Call	Bond Future	1670	2	1670	2	0.00
02/06/2010	R206 On 04-November-10	8.45	Call	Bond Future	1571	1	1571	1	0.00
02/06/2010	R206 On 04-November-10	8.55	Call	Bond Future	1771	2	1771	2	0.00
02/06/2010	R206 On 04-November-10	8.55	Put	Bond Future	369	0	369	0	0.00
02/06/2010	R206 On 04-November-10	8.45	Put	Bond Future	438	0	438	0	0.00
02/06/2010	R206 On 04-November-10	8.50	Put	Bond Future	402	0	402	0	0.00
02/06/2010	R206 On 03-February-11			Bond Future	8.10	98.8250	8.0950	98.8250	0.00
02/06/2010	R206 On 03-February-11	8.00	Call	Bond Future	873	1	873	1	0.00
02/06/2010	R206 On 03-February-11	8.05	Call	Bond Future	936	1	936	1	0.00
02/06/2010	R206 On 03-February-11	7.95	Call	Bond Future	813	1	813	1	0.00
02/06/2010	R206 On 03-February-11	7.95	Put	Bond Future	1182	1	1182	1	0.00
02/06/2010	R206 On 03-February-11	8.05	Put	Bond Future	1050	1	1050	1	0.00
02/06/2010	R206 On 03-February-11	8.00	Put	Bond Future	1115	1	1115	1	0.00
02/06/2010	R207 On 05-August-10			Bond Future	8.74	90.9906	8.7430	90.9906	3,941.00
02/06/2010	R207 On 05-August-10	9.50	Call	Bond Future	4473	4	4473	4	0.00
02/06/2010	R207 On 05-August-10	8.25	Call	Bond Future	216	0	216	0	250.00
02/06/2010	R207 On 05-August-10	9.25	Call	Bond Future	3225	3	3225	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2010	R207 On 05-August-10	9.25	Put	Bond Future	277	0	277	0	100.00
02/06/2010	R207 On 05-August-10	8.25	Put	Bond Future	3207	3	3207	3	0.00
02/06/2010	R207 On 05-August-10	9.50	Put	Bond Future	116	0	116	0	150.00
02/06/2010	R207 On 04-November-10			Bond Future	8.81	92.5042	8.8140	92.5042	0.00
02/06/2010	R207 On 04-November-10	9.25	Call	Bond Future	3545	3	3545	3	0.00
02/06/2010	R207 On 04-November-10	9.30	Call	Bond Future	3746	4	3746	4	0.00
02/06/2010	R207 On 04-November-10	9.20	Call	Bond Future	3348	3	3348	3	0.00
02/06/2010	R207 On 04-November-10	9.20	Put	Bond Future	1139	1	1139	1	0.00
02/06/2010	R207 On 04-November-10	9.30	Put	Bond Future	976	1	976	1	0.00
02/06/2010	R207 On 04-November-10	9.25	Put	Bond Future	1055	1	1055	1	0.00
02/06/2010	R207 On 03-February-11			Bond Future	8.87	90.5508	8.8680	90.5508	0.00
02/06/2010	R207 On 03-February-11	8.75	Call	Bond Future	2135	2	2135	2	0.00
02/06/2010	R207 On 03-February-11	8.70	Call	Bond Future	1996	2	1996	2	0.00
02/06/2010	R207 On 03-February-11	8.80	Call	Bond Future	2279	2	2279	2	0.00
02/06/2010	R207 On 03-February-11	8.80	Put	Bond Future	2667	3	2667	3	0.00
02/06/2010	R207 On 03-February-11	8.70	Put	Bond Future	2959	3	2959	3	0.00
02/06/2010	R207 On 03-February-11	8.75	Put	Bond Future	2810	3	2810	3	0.00
02/06/2010	R208 On 05-August-10			Bond Future	8.81	88.3896	8.8090	88.3896	9,147.00
02/06/2010	R208 On 05-August-10	9.50	Call	Bond Future	4287	4	4287	4	0.00
02/06/2010	R208 On 05-August-10	9.50	Put	Bond Future	155	0	155	0	0.00
02/06/2010	R208 On 04-November-10			Bond Future	8.88	86.4621	8.8790	86.4621	0.00
02/06/2010	R208 On 04-November-10	9.25	Call	Bond Future	3446	3	3446	3	0.00
02/06/2010	R208 On 04-November-10	9.20	Call	Bond Future	3248	3	3248	3	0.00
02/06/2010	R208 On 04-November-10	9.30	Call	Bond Future	3647	4	3647	4	0.00
02/06/2010	R208 On 04-November-10	9.30	Put	Bond Future	1145	1	1145	1	0.00
02/06/2010	R208 On 04-November-10	9.20	Put	Bond Future	1331	1	1331	1	0.00
02/06/2010	R208 On 04-November-10	9.25	Put	Bond Future	1236	1	1236	1	0.00
02/06/2010	R208 On 03-February-11			Bond Future	8.93	88.0448	8.9320	88.0448	0.00
02/06/2010	R208 On 03-February-11	8.75	Call	Bond Future	2101	2	2101	2	0.00
02/06/2010	R208 On 03-February-11	8.80	Call	Bond Future	2245	2	2245	2	0.00
02/06/2010	R208 On 03-February-11	8.70	Call	Bond Future	1963	2	1963	2	0.00
02/06/2010	R208 On 03-February-11	8.70	Put	Bond Future	3358	3	3358	3	0.00
02/06/2010	R208 On 03-February-11	8.80	Put	Bond Future	3035	3	3035	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2010	R208 On 03-February-11	8.75	Put	Bond Future	3193	3	3193	3	0.00
02/06/2010	R209 On 05-August-10			Bond Future	8.88	75.7000	8.8750	75.7000	1,821.00
02/06/2010	R209 On 05-August-10	8.75	Call	Bond Future	1178	1	1178	1	0.00
02/06/2010	R209 On 05-August-10	8.75	Put	Bond Future	2172	2	2172	2	0.00
02/06/2010	R209 On 04-November-10			Bond Future	8.92	73.8128	8.9220	73.8128	0.00
02/06/2010	R209 On 04-November-10	9.00	Call	Bond Future	3111	3	3111	3	0.00
02/06/2010	R209 On 04-November-10	9.05	Call	Bond Future	3326	3	3326	3	0.00
02/06/2010	R209 On 04-November-10	8.95	Call	Bond Future	2902	3	2902	3	0.00
02/06/2010	R209 On 04-November-10	8.95	Put	Bond Future	2684	3	2684	3	0.00
02/06/2010	R209 On 04-November-10	9.05	Put	Bond Future	2340	2	2340	2	0.00
02/06/2010	R209 On 04-November-10	9.00	Put	Bond Future	2507	3	2507	3	0.00
02/06/2010	R209 On 03-February-11			Bond Future	8.96	75.1673	8.9580	75.1673	0.00
02/06/2010	R209 On 03-February-11	9.00	Call	Bond Future	3610	4	3610	4	0.00
02/06/2010	R209 On 03-February-11	9.05	Call	Bond Future	3820	4	3820	4	0.00
02/06/2010	R209 On 03-February-11	8.95	Call	Bond Future	3405	3	3405	3	0.00
02/06/2010	R209 On 03-February-11	8.95	Put	Bond Future	3467	4	3467	4	0.00
02/06/2010	R209 On 03-February-11	9.05	Put	Bond Future	3114	3	3114	3	0.00
02/06/2010	R209 On 03-February-11	9.00	Put	Bond Future	3286	3	3286	3	0.00
02/06/2010	TRT1 On 05-August-10			Index Future	316.81	316.5920	316.8120	316.5920	100.00
02/06/2010	TRT1 On 04-November-10			Index Future	322.08	321.8550	322.0790	321.8550	0.00
03/06/2010	AL7T On 05-August-10			Index Future	346.85	346.9330	346.8520	346.9330	58.00
03/06/2010	ALBI On 05-August-10			Index Future	319.28	319.3690	319.2770	319.3690	1,460.00
03/06/2010	ALBI On 04-November-10			Index Future	324.59	324.6780	324.5850	324.6780	0.00
03/06/2010	CRD1 On 05-August-10			Index Future	140.75	140.7230	140.7520	140.7230	2.00
03/06/2010	CRD1 On 04-November-10			Index Future	143.09	143.0630	143.0920	143.0630	0.00
03/06/2010	GOVI On 05-August-10			GOVI	320.60	320.6760	320.5990	320.6760	326.00
03/06/2010	GOVI On 05-August-10	315.60	Call	GOVI	65202	7	65202	7	0.00
03/06/2010	GOVI On 05-August-10	315.60	Put	GOVI	15212	2	15212	2	0.00
03/06/2010	GOVI On 04-November-10			GOVI	325.93	326.0080	325.9290	326.0080	0.00
03/06/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
03/06/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
03/06/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
03/06/2010	GOVI On 04-November-10	328.99	Put	GOVI	30610	3	30610	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
03/06/2010	GOVI On 04-November-10	329.01	Put	GOVI	30810	3	30810	3	0.00
03/06/2010	GOVI On 04-November-10	329.00	Put	GOVI	30710	3	30710	3	0.00
03/06/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2010	ILBI On 05-August-10			Index Future	379.93	379.8740	379.9330	379.8740	501.00
03/06/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
03/06/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/06/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/06/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/06/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/06/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/06/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/06/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.59	93.4070	6.5850	93.4070	0.00
03/06/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.51	93.4800	6.5110	93.4800	1,000.00
03/06/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.46	93.5320	6.4560	93.5320	1,000.00
03/06/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.44	93.5520	6.4410	93.5520	1,000.00
03/06/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.44	93.5520	6.4410	93.5520	0.00
03/06/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.44	93.5510	6.4420	93.5510	0.00
03/06/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.44	93.5510	6.4420	93.5510	0.00
03/06/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.59	93.4010	6.5880	93.4010	5,500.00
03/06/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.78	93.1840	6.7820	93.1840	4,600.00
03/06/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.15	92.8170	7.1500	92.8170	3,500.00
03/06/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.48	92.4900	7.4750	92.4900	5,000.00
03/06/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.71	92.2680	7.7070	92.2680	0.00
03/06/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
03/06/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
03/06/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/06/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/06/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/06/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/06/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/06/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/06/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/06/2010	JN05 On 05-August-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
03/06/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0		0	0	0	0.00
03/06/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0		0	0	0	0.00
03/06/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000		0	250000	0	0.00
03/06/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0		0	0	0	0.00
03/06/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000		0	250000	0	0.00
03/06/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0		0	0	0	0.00
03/06/2010	JN10 On 05-August-10			JNOTE	7.50		7.5000	7.5000	7.5000	0.00
03/06/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0		0	0	0	0.00
03/06/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0		0	0	0	0.00
03/06/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000		0	250000	0	0.00
03/06/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0		0	0	0	0.00
03/06/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000		0	250000	0	0.00
03/06/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0		0	0	0	0.00
03/06/2010	OTH1 On 05-August-10			Index Future	311.68		311.8620	311.6810	311.8620	3.00
03/06/2010	OTH1 On 04-November-10			Index Future	316.86		317.0470	316.8630	317.0470	0.00
03/06/2010	R157 On 05-August-10			Bond Future	8.04		127.8801	8.0350	127.8801	5,757.00
03/06/2010	R157 On 05-August-10	8.75	Call	Bond Future	3380		3	3380	3	0.00
03/06/2010	R157 On 05-August-10	8.50	Call	Bond Future	2372		2	2372	2	0.00
03/06/2010	R157 On 05-August-10	9.00	Call	Bond Future	4448		4	4448	4	0.00
03/06/2010	R157 On 05-August-10	7.50	Call	Bond Future	114		0	114	0	0.00
03/06/2010	R157 On 05-August-10	8.25	Call	Bond Future	1486		1	1486	1	500.00
03/06/2010	R157 On 05-August-10	7.50	Put	Bond Future	2654		0	2654	0	0.00
03/06/2010	R157 On 05-August-10	9.00	Put	Bond Future	32		0	32	0	0.00
03/06/2010	R157 On 05-August-10	8.25	Put	Bond Future	484		1	484	1	0.00
03/06/2010	R157 On 05-August-10	8.50	Put	Bond Future	218		0	218	0	2,500.00
03/06/2010	R157 On 05-August-10	8.75	Put	Bond Future	88		0	88	0	0.00
03/06/2010	R157 On 04-November-10			Bond Future	8.12		123.1856	8.1190	123.1856	0.00
03/06/2010	R157 On 04-November-10	8.50	Call	Bond Future	2425		2	2425	2	0.00
03/06/2010	R157 On 04-November-10	8.55	Call	Bond Future	2582		3	2582	3	0.00
03/06/2010	R157 On 04-November-10	7.50	Call	Bond Future	351		0	351	0	500.00
03/06/2010	R157 On 04-November-10	8.45	Call	Bond Future	2272		2	2272	2	0.00
03/06/2010	R157 On 04-November-10	8.45	Put	Bond Future	807		1	807	1	0.00
03/06/2010	R157 On 04-November-10	7.50	Put	Bond Future	3152		0	3152	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2010	R157 On 04-November-10	8.55	Put	Bond Future	679	1	679	1	0.00
03/06/2010	R157 On 04-November-10	8.50	Put	Bond Future	741	1	741	1	0.00
03/06/2010	R157 On 03-February-11			Bond Future	8.18	125.4284	8.1770	125.4284	0.00
03/06/2010	R157 On 03-February-11	7.90	Call	Bond Future	1107	1	1107	1	0.00
03/06/2010	R157 On 03-February-11	7.85	Call	Bond Future	1018	1	1018	1	0.00
03/06/2010	R157 On 03-February-11	7.95	Call	Bond Future	1199	1	1199	1	0.00
03/06/2010	R157 On 03-February-11	7.95	Put	Bond Future	2165	2	2165	2	0.00
03/06/2010	R157 On 03-February-11	7.85	Put	Bond Future	2413	2	2413	2	0.00
03/06/2010	R157 On 03-February-11	7.90	Put	Bond Future	2288	2	2288	2	0.00
03/06/2010	R186 On 05-August-10			Bond Future	8.98	114.4750	8.9760	114.4750	20,528.00
03/06/2010	R186 On 05-August-10	9.25	Call	Bond Future	3477	4	3477	4	0.00
03/06/2010	R186 On 05-August-10	8.75	Call	Bond Future	1033	1	1033	1	1,300.00
03/06/2010	R186 On 05-August-10	10.00	Call	Bond Future	9046	9	9046	9	0.00
03/06/2010	R186 On 05-August-10	9.75	Call	Bond Future	7083	7	7083	7	0.00
03/06/2010	R186 On 05-August-10	9.75	Put	Bond Future	211	0	211	0	1,300.00
03/06/2010	R186 On 05-August-10	10.00	Put	Bond Future	88	0	88	0	3,000.00
03/06/2010	R186 On 05-August-10	8.75	Put	Bond Future	3165	3	3165	3	0.00
03/06/2010	R186 On 05-August-10	9.25	Put	Bond Future	970	1	970	1	0.00
03/06/2010	R186 On 04-November-10			Bond Future	9.04	116.3724	9.0410	116.3724	0.00
03/06/2010	R186 On 04-November-10	9.25	Call	Bond Future	4408	4	4408	4	0.00
03/06/2010	R186 On 04-November-10	9.30	Call	Bond Future	4679	5	4679	5	0.00
03/06/2010	R186 On 04-November-10	8.75	Call	Bond Future	2097	2	2097	2	9,800.00
03/06/2010	R186 On 04-November-10	9.20	Call	Bond Future	4140	4	4140	4	0.00
03/06/2010	R186 On 04-November-10	9.20	Put	Bond Future	2698	3	2698	3	0.00
03/06/2010	R186 On 04-November-10	8.75	Put	Bond Future	4810	5	4810	5	0.00
03/06/2010	R186 On 04-November-10	9.30	Put	Bond Future	2343	2	2343	2	0.00
03/06/2010	R186 On 04-November-10	9.25	Put	Bond Future	2518	2	2518	2	0.00
03/06/2010	R186 On 03-February-11			Bond Future	9.09	113.2068	9.0900	113.2068	0.00
03/06/2010	R186 On 03-February-11	9.00	Call	Bond Future	3684	4	3684	4	0.00
03/06/2010	R186 On 03-February-11	9.05	Call	Bond Future	3916	4	3916	4	0.00
03/06/2010	R186 On 03-February-11	8.95	Call	Bond Future	3462	4	3462	4	0.00
03/06/2010	R186 On 03-February-11	8.95	Put	Bond Future	4737	5	4737	5	0.00
03/06/2010	R186 On 03-February-11	9.05	Put	Bond Future	4278	4	4278	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2010	R186 On 03-February-11	9.00	Put	Bond Future	4501	4	4501	4	0.00
03/06/2010	R201 On 05-August-10			Bond Future	7.99	103.9584	7.9880	103.9584	1,174.00
03/06/2010	R201 On 05-August-10	9.00	Call	Bond Future	3662	4	3662	4	0.00
03/06/2010	R201 On 05-August-10	9.00	Put	Bond Future	14	0	14	0	0.00
03/06/2010	R201 On 04-November-10			Bond Future	8.07	105.6899	8.0710	105.6899	0.00
03/06/2010	R201 On 04-November-10	8.50	Call	Bond Future	2043	2	2043	2	0.00
03/06/2010	R201 On 04-November-10	8.55	Call	Bond Future	2168	2	2168	2	0.00
03/06/2010	R201 On 04-November-10	8.45	Call	Bond Future	1920	2	1920	2	0.00
03/06/2010	R201 On 04-November-10	8.45	Put	Bond Future	606	1	606	1	0.00
03/06/2010	R201 On 04-November-10	8.55	Put	Bond Future	511	1	511	1	0.00
03/06/2010	R201 On 04-November-10	8.50	Put	Bond Future	557	1	557	1	0.00
03/06/2010	R201 On 03-February-11			Bond Future	8.13	103.1925	8.1260	103.1925	0.00
03/06/2010	R201 On 03-February-11	8.00	Call	Bond Future	1070	1	1070	1	0.00
03/06/2010	R201 On 03-February-11	7.95	Call	Bond Future	991	1	991	1	0.00
03/06/2010	R201 On 03-February-11	8.05	Call	Bond Future	1153	1	1153	1	0.00
03/06/2010	R201 On 03-February-11	8.05	Put	Bond Future	1404	1	1404	1	0.00
03/06/2010	R201 On 03-February-11	7.95	Put	Bond Future	1575	2	1575	2	0.00
03/06/2010	R201 On 03-February-11	8.00	Put	Bond Future	1487	1	1487	1	0.00
03/06/2010	R203 On 05-August-10			Bond Future	8.65	101.1817	8.6500	101.1817	3,767.00
03/06/2010	R203 On 05-August-10	9.25	Call	Bond Future	3208	3	3208	3	0.00
03/06/2010	R203 On 05-August-10	9.25	Put	Bond Future	176	0	176	0	0.00
03/06/2010	R203 On 04-November-10			Bond Future	8.74	98.6993	8.7390	98.6993	0.00
03/06/2010	R203 On 04-November-10	9.25	Call	Bond Future	3309	3	3309	3	0.00
03/06/2010	R203 On 04-November-10	9.20	Call	Bond Future	3132	3	3132	3	0.00
03/06/2010	R203 On 04-November-10	9.30	Call	Bond Future	3489	3	3489	3	0.00
03/06/2010	R203 On 04-November-10	9.30	Put	Bond Future	736	1	736	1	0.00
03/06/2010	R203 On 04-November-10	9.20	Put	Bond Future	863	1	863	1	0.00
03/06/2010	R203 On 04-November-10	9.25	Put	Bond Future	798	1	798	1	0.00
03/06/2010	R203 On 03-February-11			Bond Future	8.81	100.5031	8.8090	100.5031	0.00
03/06/2010	R203 On 03-February-11	8.50	Call	Bond Future	1401	1	1401	1	0.00
03/06/2010	R203 On 03-February-11	8.55	Call	Bond Future	1508	1	1508	1	0.00
03/06/2010	R203 On 03-February-11	8.45	Call	Bond Future	1300	1	1300	1	0.00
03/06/2010	R203 On 03-February-11	8.45	Put	Bond Future	3057	3	3057	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
03/06/2010	R203 On 03-February-11	8.55	Put	Bond Future	2772	3	2772	3	0.00
03/06/2010	R203 On 03-February-11	8.50	Put	Bond Future	2911	3	2911	3	0.00
03/06/2010	R204 On 05-August-10			Bond Future	8.70	97.0224	8.6950	97.0224	2,664.00
03/06/2010	R204 On 05-August-10	9.25	Call	Bond Future	3338	3	3338	3	0.00
03/06/2010	R204 On 05-August-10	8.70	Call	Bond Future	1166	1	1166	1	0.00
03/06/2010	R204 On 05-August-10	8.70	Put	Bond Future	1137	1	1137	1	650.00
03/06/2010	R204 On 05-August-10	9.25	Put	Bond Future	238	0	238	0	780.00
03/06/2010	R204 On 04-November-10			Bond Future	8.77	98.6343	8.7740	98.6343	0.00
03/06/2010	R204 On 04-November-10	9.25	Call	Bond Future	3501	4	3501	4	0.00
03/06/2010	R204 On 04-November-10	9.30	Call	Bond Future	3699	4	3699	4	0.00
03/06/2010	R204 On 04-November-10	9.20	Call	Bond Future	3313	3	3313	3	0.00
03/06/2010	R204 On 04-November-10	9.20	Put	Bond Future	982	1	982	1	0.00
03/06/2010	R204 On 04-November-10	9.30	Put	Bond Future	832	1	832	1	0.00
03/06/2010	R204 On 04-November-10	9.25	Put	Bond Future	901	1	901	1	0.00
03/06/2010	R204 On 03-February-11			Bond Future	8.83	96.3970	8.8340	96.3970	0.00
03/06/2010	R204 On 03-February-11	8.50	Call	Bond Future	1517	2	1517	2	0.00
03/06/2010	R204 On 03-February-11	8.45	Call	Bond Future	1406	1	1406	1	0.00
03/06/2010	R204 On 03-February-11	8.55	Call	Bond Future	1633	2	1633	2	0.00
03/06/2010	R204 On 03-February-11	8.55	Put	Bond Future	3188	3	3188	3	0.00
03/06/2010	R204 On 03-February-11	8.45	Put	Bond Future	3516	4	3516	4	0.00
03/06/2010	R204 On 03-February-11	8.50	Put	Bond Future	3349	3	3349	3	0.00
03/06/2010	R206 On 05-August-10			Bond Future	7.93	99.2464	7.9270	99.2464	0.00
03/06/2010	R206 On 05-August-10	9.00	Call	Bond Future	3092	3	3092	3	0.00
03/06/2010	R206 On 05-August-10	9.00	Put	Bond Future	10	0	10	0	0.00
03/06/2010	R206 On 04-November-10			Bond Future	8.02	100.8965	8.0200	100.8965	0.00
03/06/2010	R206 On 04-November-10	8.50	Call	Bond Future	1693	2	1693	2	0.00
03/06/2010	R206 On 04-November-10	8.45	Call	Bond Future	1593	2	1593	2	0.00
03/06/2010	R206 On 04-November-10	8.55	Call	Bond Future	1795	2	1795	2	0.00
03/06/2010	R206 On 04-November-10	8.55	Put	Bond Future	357	0	357	0	0.00
03/06/2010	R206 On 04-November-10	8.45	Put	Bond Future	424	0	424	0	0.00
03/06/2010	R206 On 04-November-10	8.50	Put	Bond Future	390	0	390	0	0.00
03/06/2010	R206 On 03-February-11			Bond Future	8.08	98.9622	8.0810	98.9622	0.00
03/06/2010	R206 On 03-February-11	8.00	Call	Bond Future	888	1	888	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2010	R206 On 03-February-11	8.05	Call	Bond Future	952	1	952	1	0.00
03/06/2010	R206 On 03-February-11	7.95	Call	Bond Future	827	1	827	1	0.00
03/06/2010	R206 On 03-February-11	7.95	Put	Bond Future	1161	1	1161	1	0.00
03/06/2010	R206 On 03-February-11	8.05	Put	Bond Future	1031	1	1031	1	0.00
03/06/2010	R206 On 03-February-11	8.00	Put	Bond Future	1094	1	1094	1	0.00
03/06/2010	R207 On 05-August-10			Bond Future	8.74	91.0678	8.7420	91.0678	3,941.00
03/06/2010	R207 On 05-August-10	9.50	Call	Bond Future	4475	4	4475	4	0.00
03/06/2010	R207 On 05-August-10	9.25	Call	Bond Future	3224	3	3224	3	0.00
03/06/2010	R207 On 05-August-10	8.25	Call	Bond Future	212	0	212	0	250.00
03/06/2010	R207 On 05-August-10	9.25	Put	Bond Future	270	0	270	0	100.00
03/06/2010	R207 On 05-August-10	8.25	Put	Bond Future	3197	3	3197	3	0.00
03/06/2010	R207 On 05-August-10	9.50	Put	Bond Future	112	0	112	0	150.00
03/06/2010	R207 On 04-November-10			Bond Future	8.81	92.5797	8.8130	92.5797	0.00
03/06/2010	R207 On 04-November-10	9.25	Call	Bond Future	3543	4	3543	4	0.00
03/06/2010	R207 On 04-November-10	9.30	Call	Bond Future	3744	4	3744	4	0.00
03/06/2010	R207 On 04-November-10	9.20	Call	Bond Future	3346	3	3346	3	0.00
03/06/2010	R207 On 04-November-10	9.20	Put	Bond Future	1131	1	1131	1	0.00
03/06/2010	R207 On 04-November-10	9.30	Put	Bond Future	968	1	968	1	0.00
03/06/2010	R207 On 04-November-10	9.25	Put	Bond Future	1047	1	1047	1	0.00
03/06/2010	R207 On 03-February-11			Bond Future	8.87	90.6305	8.8670	90.6305	0.00
03/06/2010	R207 On 03-February-11	8.75	Call	Bond Future	2132	2	2132	2	0.00
03/06/2010	R207 On 03-February-11	8.70	Call	Bond Future	1994	2	1994	2	0.00
03/06/2010	R207 On 03-February-11	8.80	Call	Bond Future	2276	2	2276	2	0.00
03/06/2010	R207 On 03-February-11	8.80	Put	Bond Future	2658	3	2658	3	0.00
03/06/2010	R207 On 03-February-11	8.70	Put	Bond Future	2951	3	2951	3	0.00
03/06/2010	R207 On 03-February-11	8.75	Put	Bond Future	2801	3	2801	3	0.00
03/06/2010	R208 On 05-August-10			Bond Future	8.83	88.4081	8.8290	88.4081	10,448.00
03/06/2010	R208 On 05-August-10	9.50	Call	Bond Future	4172	4	4172	4	0.00
03/06/2010	R208 On 05-August-10	9.50	Put	Bond Future	163	0	163	0	0.00
03/06/2010	R208 On 04-November-10			Bond Future	8.90	86.4742	8.8990	86.4742	0.00
03/06/2010	R208 On 04-November-10	9.25	Call	Bond Future	3359	3	3359	3	0.00
03/06/2010	R208 On 04-November-10	9.20	Call	Bond Future	3164	3	3164	3	0.00
03/06/2010	R208 On 04-November-10	9.30	Call	Bond Future	3558	4	3558	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2010	R208 On 04-November-10	9.30	Put	Bond Future	1177	1	1177	1	0.00
03/06/2010	R208 On 04-November-10	9.20	Put	Bond Future	1369	1	1369	1	0.00
03/06/2010	R208 On 04-November-10	9.25	Put	Bond Future	1270	1	1270	1	0.00
03/06/2010	R208 On 03-February-11			Bond Future	8.95	88.0567	8.9530	88.0567	0.00
03/06/2010	R208 On 03-February-11	8.75	Call	Bond Future	2041	2	2041	2	0.00
03/06/2010	R208 On 03-February-11	8.80	Call	Bond Future	2182	2	2182	2	0.00
03/06/2010	R208 On 03-February-11	8.70	Call	Bond Future	1904	2	1904	2	0.00
03/06/2010	R208 On 03-February-11	8.70	Put	Bond Future	3424	3	3424	3	0.00
03/06/2010	R208 On 03-February-11	8.80	Put	Bond Future	3097	3	3097	3	0.00
03/06/2010	R208 On 03-February-11	8.75	Put	Bond Future	3258	3	3258	3	0.00
03/06/2010	R209 On 05-August-10			Bond Future	8.91	75.8727	8.9050	75.8727	1,821.00
03/06/2010	R209 On 05-August-10	8.75	Call	Bond Future	1071	1	1071	1	0.00
03/06/2010	R209 On 05-August-10	8.75	Put	Bond Future	2300	2	2300	2	0.00
03/06/2010	R209 On 04-November-10			Bond Future	8.95	73.9917	8.9530	73.9917	0.00
03/06/2010	R209 On 04-November-10	9.00	Call	Bond Future	2970	3	2970	3	0.00
03/06/2010	R209 On 04-November-10	9.05	Call	Bond Future	3180	3	3180	3	0.00
03/06/2010	R209 On 04-November-10	8.95	Call	Bond Future	2767	3	2767	3	0.00
03/06/2010	R209 On 04-November-10	8.95	Put	Bond Future	2790	3	2790	3	0.00
03/06/2010	R209 On 04-November-10	9.05	Put	Bond Future	2435	2	2435	2	0.00
03/06/2010	R209 On 04-November-10	9.00	Put	Bond Future	2607	3	2607	3	0.00
03/06/2010	R209 On 03-February-11			Bond Future	8.99	75.3448	8.9900	75.3448	0.00
03/06/2010	R209 On 03-February-11	9.00	Call	Bond Future	3471	4	3471	4	0.00
03/06/2010	R209 On 03-February-11	9.05	Call	Bond Future	3678	4	3678	4	0.00
03/06/2010	R209 On 03-February-11	8.95	Call	Bond Future	3272	3	3272	3	0.00
03/06/2010	R209 On 03-February-11	8.95	Put	Bond Future	3581	3	3581	3	0.00
03/06/2010	R209 On 03-February-11	9.05	Put	Bond Future	3219	3	3219	3	0.00
03/06/2010	R209 On 03-February-11	9.00	Put	Bond Future	3394	3	3394	3	0.00
03/06/2010	TRT1 On 05-August-10			Index Future	316.73	316.8120	316.7340	316.8120	100.00
03/06/2010	TRT1 On 04-November-10			Index Future	322.00	322.0790	322.0000	322.0790	0.00