



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	9.00	Call	Bond Future	4244	4	4244	4	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	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	8.45	Call	Bond Future	2137	2	2137	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	8.55	Put	Bond Future	753	1	753	1	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	8.50	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	8.75	Call	Bond Future	2071	2	2071	2	9,800.00
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	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	8.55	Call	Bond Future	2080	2	2080	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	8.45	Put	Bond Future	656	1	656	1	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	8.50	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	9.20	Call	Bond Future	3094	3	3094	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	9.30	Put	Bond Future	764	1	764	1	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	9.25	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	9.30	Call	Bond Future	3609	4	3609	4	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	9.20	Put	Bond Future	1036	1	1036	1	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	9.25	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	8.45	Call	Bond Future	1479	1	1479	1	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	8.55	Put	Bond Future	408	0	408	0	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	8.50	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	8.25	Call	Bond Future	210	0	210	0	250.00
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	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	9.30	Call	Bond Future	3698	4	3698	4	0.00
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	9.20	Put	Bond Future	1170	1	1170	1	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	9.25	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	9.20	Call	Bond Future	3247	3	3247	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	9.30	Put	Bond Future	1155	1	1155	1	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	9.25	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	8.25	Call	Bond Future	1458	1	1458	1	500.00
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	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	7.95	Call	Bond Future	1180	1	1180	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	7.85	Put	Bond Future	2451	3	2451	3	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	7.90	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	8.75	Call	Bond Future	1079	1	1079	1	1,300.00
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	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	10.00	Put	Bond Future	88	0	88	0	3,000.00
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	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	8.95	Call	Bond Future	3512	3	3512	3	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	9.05	Put	Bond Future	4242	4	4242	4	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	9.00	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	8.05	Call	Bond Future	1154	1	1154	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	7.95	Put	Bond Future	1579	2	1579	2	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	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	8.45	Call	Bond Future	1282	1	1282	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	8.55	Put	Bond Future	2811	3	2811	3	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	8.50	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	8.55	Call	Bond Future	1635	2	1635	2	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	8.45	Put	Bond Future	3525	4	3525	4	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	8.50	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	7.95	Call	Bond Future	813	1	813	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	8.05	Put	Bond Future	1050	1	1050	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	8.00	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	8.80	Call	Bond Future	2279	2	2279	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	8.70	Put	Bond Future	2959	3	2959	3	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	8.75	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	8.70	Call	Bond Future	1963	2	1963	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	8.80	Put	Bond Future	3035	3	3035	3	0.00
02/06/2010	R208 On 03-February-11	8.70	Put	Bond Future	3358	3	3358	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	8.25	Call	Bond Future	1486	1	1486	1	500.00
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	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	9.75	Call	Bond Future	7083	7	7083	7	0.00
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	10.00	Put	Bond Future	88	0	88	0	3,000.00
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	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	8.25	Call	Bond Future	212	0	212	0	250.00
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	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
04/06/2010	AL7T On 05-August-10			Index Future	344.32	346.8520	344.3150	346.8520	58.00
04/06/2010	ALBI On 05-August-10			Index Future	316.90	319.2770	316.9020	319.2770	1,460.00
04/06/2010	ALBI On 04-November-10			Index Future	322.17	324.5850	322.1710	324.5850	0.00
04/06/2010	CRD1 On 05-August-10			Index Future	140.20	140.7520	140.1950	140.7520	2.00

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04/06/2010	CRD1 On 04-November-10			Index Future	142.53	143.0920	142.5260	143.0920	0.00
04/06/2010	GOVI On 05-August-10			GOVI	318.27	320.5990	318.2740	320.5990	326.00
04/06/2010	GOVI On 05-August-10	315.60	Call	GOVI	49235	7	49235	7	0.00
04/06/2010	GOVI On 05-August-10	315.60	Put	GOVI	22495	2	22495	2	0.00
04/06/2010	GOVI On 04-November-10			GOVI	323.57	325.9290	323.5660	325.9290	0.00
04/06/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
04/06/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
04/06/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
04/06/2010	GOVI On 04-November-10	328.99	Put	GOVI	54240	3	54240	3	0.00
04/06/2010	GOVI On 04-November-10	329.01	Put	GOVI	54440	3	54440	3	0.00
04/06/2010	GOVI On 04-November-10	329.00	Put	GOVI	54340	3	54340	3	0.00
04/06/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/06/2010	ILBI On 05-August-10			Index Future	380.71	379.9330	380.7140	379.9330	501.00
04/06/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
04/06/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/06/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/06/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/06/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/06/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/06/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/06/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.61	93.4150	6.6050	93.4150	0.00
04/06/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.53	93.4890	6.5250	93.4890	1,000.00
04/06/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.48	93.5440	6.4750	93.5440	1,000.00
04/06/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.46	93.5590	6.4550	93.5590	1,000.00
04/06/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.46	93.5590	6.4550	93.5590	0.00
04/06/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.45	93.5580	6.4450	93.5580	0.00
04/06/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.45	93.5580	6.4450	93.5580	0.00
04/06/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.58	93.4120	6.5750	93.4120	5,500.00
04/06/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.79	93.2180	6.7850	93.2180	4,600.00
04/06/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.13	92.8500	7.1250	92.8500	3,500.00
04/06/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.46	92.5250	7.4550	92.5250	5,000.00
04/06/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.69	92.2930	7.6850	92.2930	0.00
04/06/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00

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04/06/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
04/06/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/06/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/06/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/06/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/06/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/06/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/06/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/06/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/06/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/06/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/06/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/06/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/06/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/06/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/06/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/06/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/06/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/06/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/06/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/06/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/06/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/06/2010	OTH1 On 05-August-10			Index Future	309.02	311.6810	309.0180	311.6810	3.00
04/06/2010	OTH1 On 04-November-10			Index Future	314.16	316.8630	314.1550	316.8630	0.00
04/06/2010	R157 On 05-August-10			Bond Future	8.16	127.9316	8.1600	127.9316	5,757.00
04/06/2010	R157 On 05-August-10	8.75	Call	Bond Future	2851	3	2851	3	0.00
04/06/2010	R157 On 05-August-10	8.50	Call	Bond Future	1903	2	1903	2	0.00
04/06/2010	R157 On 05-August-10	9.00	Call	Bond Future	3887	4	3887	4	0.00
04/06/2010	R157 On 05-August-10	8.25	Call	Bond Future	1113	1	1113	1	500.00
04/06/2010	R157 On 05-August-10	7.50	Call	Bond Future	59	0	59	0	0.00
04/06/2010	R157 On 05-August-10	7.50	Put	Bond Future	3183	3	3183	3	0.00
04/06/2010	R157 On 05-August-10	9.00	Put	Bond Future	54	0	54	0	0.00
04/06/2010	R157 On 05-August-10	8.25	Put	Bond Future	695	0	695	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2010	R157 On 05-August-10	8.50	Put	Bond Future	333	0	333	0	2,500.00
04/06/2010	R157 On 05-August-10	8.75	Put	Bond Future	143	0	143	0	0.00
04/06/2010	R157 On 04-November-10			Bond Future	8.25	123.2391	8.2520	123.2391	0.00
04/06/2010	R157 On 04-November-10	8.50	Call	Bond Future	2032	2	2032	2	0.00
04/06/2010	R157 On 04-November-10	8.55	Call	Bond Future	2177	3	2177	3	0.00
04/06/2010	R157 On 04-November-10	7.50	Call	Bond Future	246	0	246	0	500.00
04/06/2010	R157 On 04-November-10	8.45	Call	Bond Future	1892	2	1892	2	0.00
04/06/2010	R157 On 04-November-10	8.45	Put	Bond Future	1018	1	1018	1	0.00
04/06/2010	R157 On 04-November-10	7.50	Put	Bond Future	3639	3	3639	3	0.00
04/06/2010	R157 On 04-November-10	8.55	Put	Bond Future	865	1	865	1	0.00
04/06/2010	R157 On 04-November-10	8.50	Put	Bond Future	939	1	939	1	0.00
04/06/2010	R157 On 03-February-11			Bond Future	8.32	125.4835	8.3190	125.4835	0.00
04/06/2010	R157 On 03-February-11	7.90	Call	Bond Future	885	1	885	1	0.00
04/06/2010	R157 On 03-February-11	7.85	Call	Bond Future	809	1	809	1	0.00
04/06/2010	R157 On 03-February-11	7.95	Call	Bond Future	965	1	965	1	0.00
04/06/2010	R157 On 03-February-11	7.95	Put	Bond Future	2531	2	2531	2	0.00
04/06/2010	R157 On 03-February-11	7.85	Put	Bond Future	2804	2	2804	2	0.00
04/06/2010	R157 On 03-February-11	7.90	Put	Bond Future	2665	2	2665	2	0.00
04/06/2010	R186 On 05-August-10			Bond Future	9.10	114.3819	9.0980	114.3819	20,528.00
04/06/2010	R186 On 05-August-10	9.25	Call	Bond Future	2718	3	2718	3	0.00
04/06/2010	R186 On 05-August-10	10.00	Call	Bond Future	7971	9	7971	9	0.00
04/06/2010	R186 On 05-August-10	8.75	Call	Bond Future	690	1	690	1	1,300.00
04/06/2010	R186 On 05-August-10	9.75	Call	Bond Future	6065	7	6065	7	0.00
04/06/2010	R186 On 05-August-10	9.75	Put	Bond Future	320	0	320	0	1,300.00
04/06/2010	R186 On 05-August-10	8.75	Put	Bond Future	3949	3	3949	3	0.00
04/06/2010	R186 On 05-August-10	10.00	Put	Bond Future	140	0	140	0	3,000.00
04/06/2010	R186 On 05-August-10	9.25	Put	Bond Future	1338	1	1338	1	0.00
04/06/2010	R186 On 04-November-10			Bond Future	9.17	116.2807	9.1670	116.2807	0.00
04/06/2010	R186 On 04-November-10	9.25	Call	Bond Future	3737	4	3737	4	0.00
04/06/2010	R186 On 04-November-10	9.30	Call	Bond Future	3985	5	3985	5	0.00
04/06/2010	R186 On 04-November-10	8.75	Call	Bond Future	1678	2	1678	2	9,800.00
04/06/2010	R186 On 04-November-10	9.20	Call	Bond Future	3492	4	3492	4	0.00
04/06/2010	R186 On 04-November-10	9.20	Put	Bond Future	3195	3	3195	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2010	R186 On 04-November-10	8.75	Put	Bond Future	5537	5	5537	5	0.00
04/06/2010	R186 On 04-November-10	9.30	Put	Bond Future	2795	2	2795	2	0.00
04/06/2010	R186 On 04-November-10	9.25	Put	Bond Future	2992	3	2992	3	0.00
04/06/2010	R186 On 03-February-11			Bond Future	9.22	113.1164	9.2200	113.1164	0.00
04/06/2010	R186 On 03-February-11	9.00	Call	Bond Future	3136	4	3136	4	0.00
04/06/2010	R186 On 03-February-11	9.05	Call	Bond Future	3347	4	3347	4	0.00
04/06/2010	R186 On 03-February-11	8.95	Call	Bond Future	2935	3	2935	3	0.00
04/06/2010	R186 On 03-February-11	8.95	Put	Bond Future	5376	5	5376	5	0.00
04/06/2010	R186 On 03-February-11	9.05	Put	Bond Future	4875	4	4875	4	0.00
04/06/2010	R186 On 03-February-11	9.00	Put	Bond Future	5119	5	5119	5	0.00
04/06/2010	R201 On 05-August-10			Bond Future	8.09	103.9621	8.0910	103.9621	1,174.00
04/06/2010	R201 On 05-August-10	9.00	Call	Bond Future	3292	4	3292	4	0.00
04/06/2010	R201 On 05-August-10	9.00	Put	Bond Future	23	0	23	0	0.00
04/06/2010	R201 On 04-November-10			Bond Future	8.18	105.6934	8.1830	105.6934	0.00
04/06/2010	R201 On 04-November-10	8.50	Call	Bond Future	1774	2	1774	2	0.00
04/06/2010	R201 On 04-November-10	8.55	Call	Bond Future	1893	2	1893	2	0.00
04/06/2010	R201 On 04-November-10	8.45	Call	Bond Future	1660	2	1660	2	0.00
04/06/2010	R201 On 04-November-10	8.45	Put	Bond Future	737	1	737	1	0.00
04/06/2010	R201 On 04-November-10	8.55	Put	Bond Future	626	1	626	1	0.00
04/06/2010	R201 On 04-November-10	8.50	Put	Bond Future	679	1	679	1	0.00
04/06/2010	R201 On 03-February-11			Bond Future	8.25	103.1958	8.2450	103.1958	0.00
04/06/2010	R201 On 03-February-11	8.00	Call	Bond Future	899	1	899	1	0.00
04/06/2010	R201 On 03-February-11	7.95	Call	Bond Future	828	1	828	1	0.00
04/06/2010	R201 On 03-February-11	8.05	Call	Bond Future	973	1	973	1	0.00
04/06/2010	R201 On 03-February-11	8.05	Put	Bond Future	1617	1	1617	1	0.00
04/06/2010	R201 On 03-February-11	7.95	Put	Bond Future	1804	2	1804	2	0.00
04/06/2010	R201 On 03-February-11	8.00	Put	Bond Future	1709	1	1709	1	0.00
04/06/2010	R203 On 05-August-10			Bond Future	8.79	101.2383	8.7930	101.2383	3,767.00
04/06/2010	R203 On 05-August-10	9.25	Call	Bond Future	2585	3	2585	3	0.00
04/06/2010	R203 On 05-August-10	9.25	Put	Bond Future	287	0	287	0	0.00
04/06/2010	R203 On 04-November-10			Bond Future	8.89	98.7543	8.8890	98.7543	0.00
04/06/2010	R203 On 04-November-10	9.25	Call	Bond Future	2787	3	2787	3	0.00
04/06/2010	R203 On 04-November-10	9.20	Call	Bond Future	2625	3	2625	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2010	R203 On 04-November-10	9.30	Call	Bond Future	2954	3	2954	3	0.00
04/06/2010	R203 On 04-November-10	9.30	Put	Bond Future	947	1	947	1	0.00
04/06/2010	R203 On 04-November-10	9.20	Put	Bond Future	1102	1	1102	1	0.00
04/06/2010	R203 On 04-November-10	9.25	Put	Bond Future	1022	1	1022	1	0.00
04/06/2010	R203 On 03-February-11			Bond Future	8.97	100.5611	8.9670	100.5611	0.00
04/06/2010	R203 On 03-February-11	8.50	Call	Bond Future	1118	1	1118	1	0.00
04/06/2010	R203 On 03-February-11	8.55	Call	Bond Future	1211	2	1211	2	0.00
04/06/2010	R203 On 03-February-11	8.45	Call	Bond Future	1031	1	1031	1	0.00
04/06/2010	R203 On 03-February-11	8.45	Put	Bond Future	3549	3	3549	3	0.00
04/06/2010	R203 On 03-February-11	8.55	Put	Bond Future	3236	3	3236	3	0.00
04/06/2010	R203 On 03-February-11	8.50	Put	Bond Future	3389	3	3389	3	0.00
04/06/2010	R204 On 05-August-10			Bond Future	8.85	97.0281	8.8490	97.0281	2,664.00
04/06/2010	R204 On 05-August-10	9.25	Call	Bond Future	2618	3	2618	3	0.00
04/06/2010	R204 On 05-August-10	8.70	Call	Bond Future	764	1	764	1	0.00
04/06/2010	R204 On 05-August-10	8.70	Put	Bond Future	1609	1	1609	1	650.00
04/06/2010	R204 On 05-August-10	9.25	Put	Bond Future	391	0	391	0	780.00
04/06/2010	R204 On 04-November-10			Bond Future	8.93	98.6398	8.9340	98.6398	0.00
04/06/2010	R204 On 04-November-10	9.25	Call	Bond Future	2893	4	2893	4	0.00
04/06/2010	R204 On 04-November-10	9.30	Call	Bond Future	3074	4	3074	4	0.00
04/06/2010	R204 On 04-November-10	9.20	Call	Bond Future	2722	3	2722	3	0.00
04/06/2010	R204 On 04-November-10	9.20	Put	Bond Future	1275	1	1275	1	0.00
04/06/2010	R204 On 04-November-10	9.30	Put	Bond Future	1091	1	1091	1	0.00
04/06/2010	R204 On 04-November-10	9.25	Put	Bond Future	1177	1	1177	1	0.00
04/06/2010	R204 On 03-February-11			Bond Future	9.00	96.4024	9.0010	96.4024	0.00
04/06/2010	R204 On 03-February-11	8.50	Call	Bond Future	1190	2	1190	2	0.00
04/06/2010	R204 On 03-February-11	8.45	Call	Bond Future	1096	1	1096	1	0.00
04/06/2010	R204 On 03-February-11	8.55	Call	Bond Future	1290	2	1290	2	0.00
04/06/2010	R204 On 03-February-11	8.55	Put	Bond Future	3745	3	3745	3	0.00
04/06/2010	R204 On 03-February-11	8.45	Put	Bond Future	4106	4	4106	4	0.00
04/06/2010	R204 On 03-February-11	8.50	Put	Bond Future	3922	3	3922	3	0.00
04/06/2010	R206 On 05-August-10			Bond Future	8.04	99.2815	8.0430	99.2815	0.00
04/06/2010	R206 On 05-August-10	9.00	Call	Bond Future	2760	3	2760	3	0.00
04/06/2010	R206 On 05-August-10	9.00	Put	Bond Future	17	0	17	0	0.00

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04/06/2010	R206 On 04-November-10			Bond Future	8.15	100.9321	8.1460	100.9321	0.00
04/06/2010	R206 On 04-November-10	8.50	Call	Bond Future	1450	2	1450	2	0.00
04/06/2010	R206 On 04-November-10	8.45	Call	Bond Future	1358	2	1358	2	0.00
04/06/2010	R206 On 04-November-10	8.55	Call	Bond Future	1545	2	1545	2	0.00
04/06/2010	R206 On 04-November-10	8.55	Put	Bond Future	451	0	451	0	0.00
04/06/2010	R206 On 04-November-10	8.45	Put	Bond Future	534	0	534	0	0.00
04/06/2010	R206 On 04-November-10	8.50	Put	Bond Future	491	0	491	0	0.00
04/06/2010	R206 On 03-February-11			Bond Future	8.22	98.9977	8.2180	98.9977	0.00
04/06/2010	R206 On 03-February-11	8.00	Call	Bond Future	732	1	732	1	0.00
04/06/2010	R206 On 03-February-11	8.05	Call	Bond Future	788	1	788	1	0.00
04/06/2010	R206 On 03-February-11	7.95	Call	Bond Future	678	1	678	1	0.00
04/06/2010	R206 On 03-February-11	7.95	Put	Bond Future	1360	1	1360	1	0.00
04/06/2010	R206 On 03-February-11	8.05	Put	Bond Future	1215	1	1215	1	0.00
04/06/2010	R206 On 03-February-11	8.00	Put	Bond Future	1286	1	1286	1	0.00
04/06/2010	R207 On 05-August-10			Bond Future	8.89	91.0737	8.8850	91.0737	3,941.00
04/06/2010	R207 On 05-August-10	9.50	Call	Bond Future	3709	4	3709	4	0.00
04/06/2010	R207 On 05-August-10	9.25	Call	Bond Future	2539	3	2539	3	0.00
04/06/2010	R207 On 05-August-10	8.25	Call	Bond Future	109	0	109	0	250.00
04/06/2010	R207 On 05-August-10	9.25	Put	Bond Future	429	0	429	0	100.00
04/06/2010	R207 On 05-August-10	8.25	Put	Bond Future	3938	3	3938	3	0.00
04/06/2010	R207 On 05-August-10	9.50	Put	Bond Future	191	0	191	0	150.00
04/06/2010	R207 On 04-November-10			Bond Future	8.96	92.5855	8.9620	92.5855	0.00
04/06/2010	R207 On 04-November-10	9.25	Call	Bond Future	2963	4	2963	4	0.00
04/06/2010	R207 On 04-November-10	9.30	Call	Bond Future	3148	4	3148	4	0.00
04/06/2010	R207 On 04-November-10	9.20	Call	Bond Future	2783	3	2783	3	0.00
04/06/2010	R207 On 04-November-10	9.20	Put	Bond Future	1429	1	1429	1	0.00
04/06/2010	R207 On 04-November-10	9.30	Put	Bond Future	1233	1	1233	1	0.00
04/06/2010	R207 On 04-November-10	9.25	Put	Bond Future	1328	1	1328	1	0.00
04/06/2010	R207 On 03-February-11			Bond Future	9.02	90.6362	9.0210	90.6362	0.00
04/06/2010	R207 On 03-February-11	8.75	Call	Bond Future	1743	2	1743	2	0.00
04/06/2010	R207 On 03-February-11	8.70	Call	Bond Future	1621	2	1621	2	0.00
04/06/2010	R207 On 03-February-11	8.80	Call	Bond Future	1870	2	1870	2	0.00
04/06/2010	R207 On 03-February-11	8.80	Put	Bond Future	3124	3	3124	3	0.00

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04/06/2010	R207 On 03-February-11	8.70	Put	Bond Future	3449	3	3449	3	0.00
04/06/2010	R207 On 03-February-11	8.75	Put	Bond Future	3284	3	3284	3	0.00
04/06/2010	R208 On 05-August-10			Bond Future	8.98	88.2847	8.9820	88.2847	10,448.00
04/06/2010	R208 On 05-August-10	9.50	Call	Bond Future	3352	4	3352	4	0.00
04/06/2010	R208 On 05-August-10	9.50	Put	Bond Future	280	0	280	0	0.00
04/06/2010	R208 On 04-November-10			Bond Future	9.06	86.3532	9.0580	86.3532	0.00
04/06/2010	R208 On 04-November-10	9.25	Call	Bond Future	2751	3	2751	3	0.00
04/06/2010	R208 On 04-November-10	9.20	Call	Bond Future	2575	3	2575	3	0.00
04/06/2010	R208 On 04-November-10	9.30	Call	Bond Future	2932	4	2932	4	0.00
04/06/2010	R208 On 04-November-10	9.30	Put	Bond Future	1506	1	1506	1	0.00
04/06/2010	R208 On 04-November-10	9.20	Put	Bond Future	1734	1	1734	1	0.00
04/06/2010	R208 On 04-November-10	9.25	Put	Bond Future	1617	1	1617	1	0.00
04/06/2010	R208 On 03-February-11			Bond Future	9.12	87.9318	9.1170	87.9318	0.00
04/06/2010	R208 On 03-February-11	8.75	Call	Bond Future	1638	2	1638	2	0.00
04/06/2010	R208 On 03-February-11	8.80	Call	Bond Future	1762	2	1762	2	0.00
04/06/2010	R208 On 03-February-11	8.70	Call	Bond Future	1520	2	1520	2	0.00
04/06/2010	R208 On 03-February-11	8.70	Put	Bond Future	4007	3	4007	3	0.00
04/06/2010	R208 On 03-February-11	8.80	Put	Bond Future	3644	3	3644	3	0.00
04/06/2010	R208 On 03-February-11	8.75	Put	Bond Future	3822	3	3822	3	0.00
04/06/2010	R209 On 05-August-10			Bond Future	9.02	75.6374	9.0160	75.6374	1,821.00
04/06/2010	R209 On 05-August-10	8.75	Call	Bond Future	758	1	758	1	0.00
04/06/2010	R209 On 05-August-10	8.75	Put	Bond Future	2847	2	2847	2	0.00
04/06/2010	R209 On 04-November-10			Bond Future	9.07	73.7508	9.0680	73.7508	0.00
04/06/2010	R209 On 04-November-10	9.00	Call	Bond Future	2507	3	2507	3	0.00
04/06/2010	R209 On 04-November-10	9.05	Call	Bond Future	2698	3	2698	3	0.00
04/06/2010	R209 On 04-November-10	8.95	Call	Bond Future	2324	3	2324	3	0.00
04/06/2010	R209 On 04-November-10	8.95	Put	Bond Future	3230	3	3230	3	0.00
04/06/2010	R209 On 04-November-10	9.05	Put	Bond Future	2835	2	2835	2	0.00
04/06/2010	R209 On 04-November-10	9.00	Put	Bond Future	3027	3	3027	3	0.00
04/06/2010	R209 On 03-February-11			Bond Future	9.11	75.0980	9.1070	75.0980	0.00
04/06/2010	R209 On 03-February-11	9.00	Call	Bond Future	3014	3	3014	3	0.00
04/06/2010	R209 On 03-February-11	9.05	Call	Bond Future	3204	4	3204	4	0.00
04/06/2010	R209 On 03-February-11	8.95	Call	Bond Future	2830	3	2830	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2010	R209 On 03-February-11	8.95	Put	Bond Future	4030	4	4030	4	0.00
04/06/2010	R209 On 03-February-11	9.05	Put	Bond Future	3636	3	3636	3	0.00
04/06/2010	R209 On 03-February-11	9.00	Put	Bond Future	3828	3	3828	3	0.00
04/06/2010	TRT1 On 05-August-10			Index Future	314.43	316.7340	314.4340	316.7340	100.00
04/06/2010	TRT1 On 04-November-10			Index Future	319.66	322.0000	319.6620	322.0000	0.00
07/06/2010	AL7T On 05-August-10			Index Future	344.48	344.3150	344.4830	344.3150	58.00
07/06/2010	ALBI On 05-August-10			Index Future	317.68	316.9020	317.6810	316.9020	1,460.00
07/06/2010	ALBI On 04-November-10			Index Future	322.96	322.1710	322.9630	322.1710	0.00
07/06/2010	CRD1 On 05-August-10			Index Future	140.42	140.1950	140.4150	140.1950	2.00
07/06/2010	CRD1 On 04-November-10			Index Future	142.75	142.5260	142.7500	142.5260	0.00
07/06/2010	GOVI On 05-August-10			GOVI	319.02	318.2740	319.0200	318.2740	326.00
07/06/2010	GOVI On 05-August-10	315.60	Call	GOVI	53264	5	53264	5	0.00
07/06/2010	GOVI On 05-August-10	315.60	Put	GOVI	19064	2	19064	2	0.00
07/06/2010	GOVI On 04-November-10			GOVI	324.32	323.5660	324.3240	323.5660	0.00
07/06/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
07/06/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
07/06/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
07/06/2010	GOVI On 04-November-10	328.99	Put	GOVI	46660	5	46660	5	0.00
07/06/2010	GOVI On 04-November-10	329.01	Put	GOVI	46860	5	46860	5	0.00
07/06/2010	GOVI On 04-November-10	329.00	Put	GOVI	46760	5	46760	5	0.00
07/06/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/06/2010	ILBI On 05-August-10			Index Future	380.63	380.7140	380.6340	380.7140	501.00
07/06/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
07/06/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/06/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/06/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/06/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/06/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/06/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/06/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.60	93.3950	6.5950	93.3950	0.00
07/06/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4750	6.5390	93.4750	1,000.00
07/06/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.47	93.5250	6.4690	93.5250	1,000.00
07/06/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.44	93.5450	6.4410	93.5450	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
07/06/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.44	93.5450	6.4410	93.5450	0.00
07/06/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.44	93.5550	6.4420	93.5550	0.00
07/06/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.44	93.5550	6.4420	93.5550	0.00
07/06/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.58	93.4250	6.5800	93.4250	5,500.00
07/06/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.76	93.2150	6.7580	93.2150	4,600.00
07/06/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.13	92.8750	7.1330	92.8750	3,500.00
07/06/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.46	92.5450	7.4590	92.5450	5,000.00
07/06/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.70	92.3150	7.6970	92.3150	0.00
07/06/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
07/06/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
07/06/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/06/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/06/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/06/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/06/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/06/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/06/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/06/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/06/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/06/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/06/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/06/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/06/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/06/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/06/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/06/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/06/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/06/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/06/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/06/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/06/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/06/2010	OTH1 On 05-August-10			Index Future	309.99	309.0180	309.9860	309.0180	3.00
07/06/2010	OTH1 On 04-November-10			Index Future	315.14	314.1550	315.1400	314.1550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	R157 On 05-August-10			Bond Future	8.14	127.3477	8.1380	127.3477	5,757.00
07/06/2010	R157 On 05-August-10	8.75	Call	Bond Future	2930	3	2930	3	0.00
07/06/2010	R157 On 05-August-10	8.50	Call	Bond Future	1964	2	1964	2	0.00
07/06/2010	R157 On 05-August-10	9.00	Call	Bond Future	3979	4	3979	4	0.00
07/06/2010	R157 On 05-August-10	8.25	Call	Bond Future	1152	1	1152	1	500.00
07/06/2010	R157 On 05-August-10	7.50	Call	Bond Future	60	0	60	0	0.00
07/06/2010	R157 On 05-August-10	7.50	Put	Bond Future	3081	3	3081	3	0.00
07/06/2010	R157 On 05-August-10	9.00	Put	Bond Future	44	0	44	0	0.00
07/06/2010	R157 On 05-August-10	8.25	Put	Bond Future	631	1	631	1	0.00
07/06/2010	R157 On 05-August-10	8.50	Put	Bond Future	291	0	291	0	2,500.00
07/06/2010	R157 On 05-August-10	8.75	Put	Bond Future	119	0	119	0	0.00
07/06/2010	R157 On 04-November-10			Bond Future	8.23	122.6477	8.2290	122.6477	0.00
07/06/2010	R157 On 04-November-10	8.50	Call	Bond Future	2083	2	2083	2	0.00
07/06/2010	R157 On 04-November-10	8.55	Call	Bond Future	2231	2	2231	2	0.00
07/06/2010	R157 On 04-November-10	8.45	Call	Bond Future	1941	2	1941	2	0.00
07/06/2010	R157 On 04-November-10	7.50	Call	Bond Future	254	0	254	0	500.00
07/06/2010	R157 On 04-November-10	8.45	Put	Bond Future	965	1	965	1	0.00
07/06/2010	R157 On 04-November-10	7.50	Put	Bond Future	3545	4	3545	4	0.00
07/06/2010	R157 On 04-November-10	8.55	Put	Bond Future	817	1	817	1	0.00
07/06/2010	R157 On 04-November-10	8.50	Put	Bond Future	888	1	888	1	0.00
07/06/2010	R157 On 03-February-11			Bond Future	8.29	124.8840	8.2940	124.8840	0.00
07/06/2010	R157 On 03-February-11	7.90	Call	Bond Future	912	1	912	1	0.00
07/06/2010	R157 On 03-February-11	7.85	Call	Bond Future	834	1	834	1	0.00
07/06/2010	R157 On 03-February-11	7.95	Call	Bond Future	994	1	994	1	0.00
07/06/2010	R157 On 03-February-11	7.95	Put	Bond Future	2455	3	2455	3	0.00
07/06/2010	R157 On 03-February-11	7.85	Put	Bond Future	2723	3	2723	3	0.00
07/06/2010	R157 On 03-February-11	7.90	Put	Bond Future	2587	3	2587	3	0.00
07/06/2010	R186 On 05-August-10			Bond Future	9.05	113.2553	9.0460	113.2553	20,528.00
07/06/2010	R186 On 05-August-10	9.25	Call	Bond Future	2979	3	2979	3	0.00
07/06/2010	R186 On 05-August-10	8.75	Call	Bond Future	780	1	780	1	1,300.00
07/06/2010	R186 On 05-August-10	9.75	Call	Bond Future	6467	6	6467	6	0.00
07/06/2010	R186 On 05-August-10	8.50	Call	Bond Future	288	0	288	0	144.00
07/06/2010	R186 On 05-August-10	10.00	Call	Bond Future	8410	8	8410	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	R186 On 05-August-10	9.00	Call	Bond Future	1672	0	1672	0	48.00
07/06/2010	R186 On 05-August-10	9.00	Put	Bond Future	2098	0	2098	0	48.00
07/06/2010	R186 On 05-August-10	8.50	Put	Bond Future	5498	0	5498	0	0.00
07/06/2010	R186 On 05-August-10	10.00	Put	Bond Future	101	0	101	0	3,000.00
07/06/2010	R186 On 05-August-10	9.75	Put	Bond Future	243	0	243	0	1,444.00
07/06/2010	R186 On 05-August-10	8.75	Put	Bond Future	3561	4	3561	4	0.00
07/06/2010	R186 On 05-August-10	9.25	Put	Bond Future	1120	1	1120	1	0.00
07/06/2010	R186 On 04-November-10			Bond Future	9.11	115.1353	9.1130	115.1353	0.00
07/06/2010	R186 On 04-November-10	9.25	Call	Bond Future	3979	4	3979	4	0.00
07/06/2010	R186 On 04-November-10	9.30	Call	Bond Future	4237	4	4237	4	0.00
07/06/2010	R186 On 04-November-10	9.20	Call	Bond Future	3724	3	3724	3	0.00
07/06/2010	R186 On 04-November-10	8.75	Call	Bond Future	1816	2	1816	2	9,800.00
07/06/2010	R186 On 04-November-10	9.20	Put	Bond Future	2938	3	2938	3	0.00
07/06/2010	R186 On 04-November-10	8.75	Put	Bond Future	5186	6	5186	6	0.00
07/06/2010	R186 On 04-November-10	9.30	Put	Bond Future	2558	3	2558	3	0.00
07/06/2010	R186 On 04-November-10	9.25	Put	Bond Future	2745	3	2745	3	0.00
07/06/2010	R186 On 03-February-11			Bond Future	9.17	111.9511	9.1650	111.9511	0.00
07/06/2010	R186 On 03-February-11	9.00	Call	Bond Future	3333	3	3333	3	0.00
07/06/2010	R186 On 03-February-11	9.05	Call	Bond Future	3552	3	3552	3	0.00
07/06/2010	R186 On 03-February-11	8.95	Call	Bond Future	3122	3	3122	3	0.00
07/06/2010	R186 On 03-February-11	8.95	Put	Bond Future	5072	5	5072	5	0.00
07/06/2010	R186 On 03-February-11	9.05	Put	Bond Future	4589	5	4589	5	0.00
07/06/2010	R186 On 03-February-11	9.00	Put	Bond Future	4825	5	4825	5	0.00
07/06/2010	R201 On 05-August-10			Bond Future	8.07	103.5834	8.0690	103.5834	1,174.00
07/06/2010	R201 On 05-August-10	9.00	Call	Bond Future	3367	3	3367	3	0.00
07/06/2010	R201 On 05-August-10	9.00	Put	Bond Future	17	0	17	0	0.00
07/06/2010	R201 On 04-November-10			Bond Future	8.16	105.3029	8.1590	105.3029	0.00
07/06/2010	R201 On 04-November-10	8.50	Call	Bond Future	1819	2	1819	2	0.00
07/06/2010	R201 On 04-November-10	8.45	Call	Bond Future	1702	2	1702	2	0.00
07/06/2010	R201 On 04-November-10	8.55	Call	Bond Future	1939	2	1939	2	0.00
07/06/2010	R201 On 04-November-10	8.55	Put	Bond Future	589	1	589	1	0.00
07/06/2010	R201 On 04-November-10	8.45	Put	Bond Future	695	1	695	1	0.00
07/06/2010	R201 On 04-November-10	8.50	Put	Bond Future	640	1	640	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
07/06/2010	R201 On 03-February-11			Bond Future	8.22	102.8035	8.2200	102.8035	0.00
07/06/2010	R201 On 03-February-11	8.00	Call	Bond Future	925	1	925	1	0.00
07/06/2010	R201 On 03-February-11	7.95	Call	Bond Future	852	1	852	1	0.00
07/06/2010	R201 On 03-February-11	8.05	Call	Bond Future	1001	1	1001	1	0.00
07/06/2010	R201 On 03-February-11	8.05	Put	Bond Future	1562	2	1562	2	0.00
07/06/2010	R201 On 03-February-11	7.95	Put	Bond Future	1746	2	1746	2	0.00
07/06/2010	R201 On 03-February-11	8.00	Put	Bond Future	1652	2	1652	2	0.00
07/06/2010	R203 On 05-August-10			Bond Future	8.77	100.5048	8.7720	100.5048	3,767.00
07/06/2010	R203 On 05-August-10	9.25	Call	Bond Future	2655	3	2655	3	0.00
07/06/2010	R203 On 05-August-10	9.25	Put	Bond Future	250	0	250	0	0.00
07/06/2010	R203 On 04-November-10			Bond Future	8.87	98.0085	8.8660	98.0085	0.00
07/06/2010	R203 On 04-November-10	9.25	Call	Bond Future	2847	3	2847	3	0.00
07/06/2010	R203 On 04-November-10	9.30	Call	Bond Future	3017	3	3017	3	0.00
07/06/2010	R203 On 04-November-10	9.20	Call	Bond Future	2682	3	2682	3	0.00
07/06/2010	R203 On 04-November-10	9.20	Put	Bond Future	1045	1	1045	1	0.00
07/06/2010	R203 On 04-November-10	9.30	Put	Bond Future	896	1	896	1	0.00
07/06/2010	R203 On 04-November-10	9.25	Put	Bond Future	968	1	968	1	0.00
07/06/2010	R203 On 03-February-11			Bond Future	8.94	99.8002	8.9430	99.8002	0.00
07/06/2010	R203 On 03-February-11	8.50	Call	Bond Future	1146	1	1146	1	0.00
07/06/2010	R203 On 03-February-11	8.55	Call	Bond Future	1241	1	1241	1	0.00
07/06/2010	R203 On 03-February-11	8.45	Call	Bond Future	1057	1	1057	1	0.00
07/06/2010	R203 On 03-February-11	8.45	Put	Bond Future	3460	4	3460	4	0.00
07/06/2010	R203 On 03-February-11	8.55	Put	Bond Future	3151	3	3151	3	0.00
07/06/2010	R203 On 03-February-11	8.50	Put	Bond Future	3302	3	3302	3	0.00
07/06/2010	R204 On 05-August-10			Bond Future	8.82	96.1548	8.8170	96.1548	2,664.00
07/06/2010	R204 On 05-August-10	9.25	Call	Bond Future	2740	3	2740	3	0.00
07/06/2010	R204 On 05-August-10	8.70	Call	Bond Future	810	1	810	1	0.00
07/06/2010	R204 On 05-August-10	8.70	Put	Bond Future	1474	2	1474	2	650.00
07/06/2010	R204 On 05-August-10	9.25	Put	Bond Future	333	0	333	0	780.00
07/06/2010	R204 On 04-November-10			Bond Future	8.90	97.7558	8.9010	97.7558	0.00
07/06/2010	R204 On 04-November-10	9.25	Call	Bond Future	2995	3	2995	3	0.00
07/06/2010	R204 On 04-November-10	9.20	Call	Bond Future	2819	3	2819	3	0.00
07/06/2010	R204 On 04-November-10	9.30	Call	Bond Future	3180	3	3180	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
07/06/2010	R204 On 04-November-10	9.30	Put	Bond Future	1015	1	1015	1	0.00
07/06/2010	R204 On 04-November-10	9.20	Put	Bond Future	1191	1	1191	1	0.00
07/06/2010	R204 On 04-November-10	9.25	Put	Bond Future	1098	1	1098	1	0.00
07/06/2010	R204 On 03-February-11			Bond Future	8.97	95.5028	8.9660	95.5028	0.00
07/06/2010	R204 On 03-February-11	8.50	Call	Bond Future	1240	1	1240	1	0.00
07/06/2010	R204 On 03-February-11	8.45	Call	Bond Future	1143	1	1143	1	0.00
07/06/2010	R204 On 03-February-11	8.55	Call	Bond Future	1343	1	1343	1	0.00
07/06/2010	R204 On 03-February-11	8.55	Put	Bond Future	3610	4	3610	4	0.00
07/06/2010	R204 On 03-February-11	8.45	Put	Bond Future	3965	4	3965	4	0.00
07/06/2010	R204 On 03-February-11	8.50	Put	Bond Future	3784	4	3784	4	0.00
07/06/2010	R206 On 05-August-10			Bond Future	8.02	98.9425	8.0200	98.9425	0.00
07/06/2010	R206 On 05-August-10	9.00	Call	Bond Future	2823	3	2823	3	0.00
07/06/2010	R206 On 05-August-10	9.00	Put	Bond Future	13	0	13	0	0.00
07/06/2010	R206 On 04-November-10			Bond Future	8.12	100.5879	8.1210	100.5879	0.00
07/06/2010	R206 On 04-November-10	8.50	Call	Bond Future	1488	1	1488	1	0.00
07/06/2010	R206 On 04-November-10	8.55	Call	Bond Future	1585	2	1585	2	0.00
07/06/2010	R206 On 04-November-10	8.45	Call	Bond Future	1394	1	1394	1	0.00
07/06/2010	R206 On 04-November-10	8.45	Put	Bond Future	501	1	501	1	0.00
07/06/2010	R206 On 04-November-10	8.55	Put	Bond Future	423	0	423	0	0.00
07/06/2010	R206 On 04-November-10	8.50	Put	Bond Future	461	0	461	0	0.00
07/06/2010	R206 On 03-February-11			Bond Future	8.19	98.6501	8.1910	98.6501	0.00
07/06/2010	R206 On 03-February-11	8.00	Call	Bond Future	755	1	755	1	0.00
07/06/2010	R206 On 03-February-11	8.05	Call	Bond Future	812	1	812	1	0.00
07/06/2010	R206 On 03-February-11	7.95	Call	Bond Future	700	1	700	1	0.00
07/06/2010	R206 On 03-February-11	7.95	Put	Bond Future	1313	1	1313	1	0.00
07/06/2010	R206 On 03-February-11	8.05	Put	Bond Future	1170	1	1170	1	0.00
07/06/2010	R206 On 03-February-11	8.00	Put	Bond Future	1241	1	1241	1	0.00
07/06/2010	R207 On 05-August-10			Bond Future	8.86	90.2292	8.8640	90.2292	3,941.00
07/06/2010	R207 On 05-August-10	9.50	Call	Bond Future	3804	4	3804	4	0.00
07/06/2010	R207 On 05-August-10	9.25	Call	Bond Future	2612	3	2612	3	0.00
07/06/2010	R207 On 05-August-10	8.25	Call	Bond Future	110	0	110	0	250.00
07/06/2010	R207 On 05-August-10	9.25	Put	Bond Future	379	0	379	0	100.00
07/06/2010	R207 On 05-August-10	8.25	Put	Bond Future	3816	4	3816	4	0.00

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07/06/2010	R207 On 05-August-10	9.50	Put	Bond Future	163	0	163	0	150.00
07/06/2010	R207 On 04-November-10			Bond Future	8.94	91.7244	8.9390	91.7244	0.00
07/06/2010	R207 On 04-November-10	9.25	Call	Bond Future	3029	3	3029	3	0.00
07/06/2010	R207 On 04-November-10	9.20	Call	Bond Future	2846	3	2846	3	0.00
07/06/2010	R207 On 04-November-10	9.30	Call	Bond Future	3217	3	3217	3	0.00
07/06/2010	R207 On 04-November-10	9.30	Put	Bond Future	1170	1	1170	1	0.00
07/06/2010	R207 On 04-November-10	9.20	Put	Bond Future	1360	1	1360	1	0.00
07/06/2010	R207 On 04-November-10	9.25	Put	Bond Future	1262	1	1262	1	0.00
07/06/2010	R207 On 03-February-11			Bond Future	9.00	89.7649	8.9980	89.7649	0.00
07/06/2010	R207 On 03-February-11	8.75	Call	Bond Future	1782	2	1782	2	0.00
07/06/2010	R207 On 03-February-11	8.70	Call	Bond Future	1658	2	1658	2	0.00
07/06/2010	R207 On 03-February-11	8.80	Call	Bond Future	1912	2	1912	2	0.00
07/06/2010	R207 On 03-February-11	8.80	Put	Bond Future	3036	3	3036	3	0.00
07/06/2010	R207 On 03-February-11	8.70	Put	Bond Future	3357	3	3357	3	0.00
07/06/2010	R207 On 03-February-11	8.75	Put	Bond Future	3193	3	3193	3	0.00
07/06/2010	R208 On 05-August-10			Bond Future	8.96	87.3484	8.9610	87.3484	10,666.00
07/06/2010	R208 On 05-August-10	9.50	Call	Bond Future	3441	3	3441	3	0.00
07/06/2010	R208 On 05-August-10	9.50	Put	Bond Future	241	0	241	0	0.00
07/06/2010	R208 On 04-November-10			Bond Future	9.04	85.3986	9.0360	85.3986	0.00
07/06/2010	R208 On 04-November-10	9.25	Call	Bond Future	2809	3	2809	3	0.00
07/06/2010	R208 On 04-November-10	9.30	Call	Bond Future	2993	3	2993	3	0.00
07/06/2010	R208 On 04-November-10	9.20	Call	Bond Future	2631	3	2631	3	0.00
07/06/2010	R208 On 04-November-10	9.20	Put	Bond Future	1659	2	1659	2	0.00
07/06/2010	R208 On 04-November-10	9.30	Put	Bond Future	1435	2	1435	2	0.00
07/06/2010	R208 On 04-November-10	9.25	Put	Bond Future	1543	2	1543	2	0.00
07/06/2010	R208 On 03-February-11			Bond Future	9.09	86.9647	9.0940	86.9647	0.00
07/06/2010	R208 On 03-February-11	8.75	Call	Bond Future	1675	2	1675	2	0.00
07/06/2010	R208 On 03-February-11	8.80	Call	Bond Future	1801	2	1801	2	0.00
07/06/2010	R208 On 03-February-11	8.70	Call	Bond Future	1554	2	1554	2	0.00
07/06/2010	R208 On 03-February-11	8.70	Put	Bond Future	3907	4	3907	4	0.00
07/06/2010	R208 On 03-February-11	8.80	Put	Bond Future	3549	4	3549	4	0.00
07/06/2010	R208 On 03-February-11	8.75	Put	Bond Future	3724	4	3724	4	0.00
07/06/2010	R209 On 05-August-10			Bond Future	8.97	74.7774	8.9650	74.7774	1,821.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2010	R209 On 05-August-10	8.75	Call	Bond Future	851	1	851	1	0.00
07/06/2010	R209 On 05-August-10	8.75	Put	Bond Future	2547	3	2547	3	0.00
07/06/2010	R209 On 04-November-10			Bond Future	9.02	72.8685	9.0150	72.8685	0.00
07/06/2010	R209 On 04-November-10	9.00	Call	Bond Future	2683	3	2683	3	0.00
07/06/2010	R209 On 04-November-10	9.05	Call	Bond Future	2882	3	2882	3	0.00
07/06/2010	R209 On 04-November-10	8.95	Call	Bond Future	2490	2	2490	2	0.00
07/06/2010	R209 On 04-November-10	8.95	Put	Bond Future	2991	3	2991	3	0.00
07/06/2010	R209 On 04-November-10	9.05	Put	Bond Future	2614	3	2614	3	0.00
07/06/2010	R209 On 04-November-10	9.00	Put	Bond Future	2798	3	2798	3	0.00
07/06/2010	R209 On 03-February-11			Bond Future	9.05	74.2072	9.0530	74.2072	0.00
07/06/2010	R209 On 03-February-11	9.00	Call	Bond Future	3195	3	3195	3	0.00
07/06/2010	R209 On 03-February-11	9.05	Call	Bond Future	3393	3	3393	3	0.00
07/06/2010	R209 On 03-February-11	8.95	Call	Bond Future	3004	3	3004	3	0.00
07/06/2010	R209 On 03-February-11	8.95	Put	Bond Future	3795	4	3795	4	0.00
07/06/2010	R209 On 03-February-11	9.05	Put	Bond Future	3416	4	3416	4	0.00
07/06/2010	R209 On 03-February-11	9.00	Put	Bond Future	3600	4	3600	4	0.00
07/06/2010	TRT1 On 05-August-10			Index Future	315.18	314.4340	315.1770	314.4340	100.00
07/06/2010	TRT1 On 04-November-10			Index Future	320.42	319.6620	320.4170	319.6620	0.00
08/06/2010	AL7T On 05-August-10			Index Future	345.33	344.4830	345.3270	344.4830	58.00
08/06/2010	ALBI On 05-August-10			Index Future	317.91	317.6810	317.9070	317.6810	1,460.00
08/06/2010	ALBI On 04-November-10			Index Future	323.19	322.9630	323.1930	322.9630	0.00
08/06/2010	CRD1 On 05-August-10			Index Future	140.48	140.4150	140.4790	140.4150	2.00
08/06/2010	CRD1 On 04-November-10			Index Future	142.82	142.7500	142.8150	142.7500	0.00
08/06/2010	GOVI On 05-August-10			GOVI	319.23	319.0200	319.2250	319.0200	326.00
08/06/2010	GOVI On 05-August-10	315.60	Call	GOVI	54374	5	54374	5	0.00
08/06/2010	GOVI On 05-August-10	315.60	Put	GOVI	18124	2	18124	2	0.00
08/06/2010	GOVI On 04-November-10			GOVI	324.53	324.3240	324.5320	324.3240	0.00
08/06/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
08/06/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
08/06/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
08/06/2010	GOVI On 04-November-10	328.99	Put	GOVI	44580	5	44580	5	0.00
08/06/2010	GOVI On 04-November-10	329.01	Put	GOVI	44780	5	44780	5	0.00
08/06/2010	GOVI On 04-November-10	329.00	Put	GOVI	44680	5	44680	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
08/06/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2010	ILBI On 05-August-10			Index Future	381.19	380.6340	381.1940	380.6340	501.00
08/06/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
08/06/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/06/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/06/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/06/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/06/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/06/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/06/2010	JBAF On 15-June-10			Jibar Tradeable Future	6.61	93.4050	6.6110	93.4050	0.00
08/06/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4610	6.5410	93.4610	1,000.00
08/06/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.47	93.5310	6.4690	93.5310	1,000.00
08/06/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.44	93.5590	6.4410	93.5590	1,000.00
08/06/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.44	93.5590	6.4410	93.5590	0.00
08/06/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.44	93.5580	6.4420	93.5580	0.00
08/06/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.44	93.5580	6.4420	93.5580	0.00
08/06/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.58	93.4200	6.5780	93.4200	5,500.00
08/06/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.75	93.2420	6.7540	93.2420	4,600.00
08/06/2010	JBAF On 21-September-11			Jibar Tradeable Future	7.13	92.8670	7.1290	92.8670	3,500.00
08/06/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.46	92.5410	7.4560	92.5410	5,000.00
08/06/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.70	92.3030	7.6970	92.3030	0.00
08/06/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
08/06/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
08/06/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/06/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/06/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/06/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/06/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/06/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/06/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/06/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/06/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/06/2010	JN05 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
08/06/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/06/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/06/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/06/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/06/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/06/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/06/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/06/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/06/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/06/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/06/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/06/2010	OTH1 On 05-August-10			Index Future	310.34	309.9860	310.3370	309.9860	3.00
08/06/2010	OTH1 On 04-November-10			Index Future	315.50	315.1400	315.4970	315.1400	0.00
08/06/2010	R157 On 05-August-10			Bond Future	8.11	127.4502	8.1050	127.4502	5,757.00
08/06/2010	R157 On 05-August-10	8.75	Call	Bond Future	3065	3	3065	3	0.00
08/06/2010	R157 On 05-August-10	8.50	Call	Bond Future	2080	2	2080	2	0.00
08/06/2010	R157 On 05-August-10	9.00	Call	Bond Future	4125	4	4125	4	0.00
08/06/2010	R157 On 05-August-10	7.50	Call	Bond Future	69	0	69	0	0.00
08/06/2010	R157 On 05-August-10	8.25	Call	Bond Future	1239	1	1239	1	500.00
08/06/2010	R157 On 05-August-10	7.50	Put	Bond Future	2936	3	2936	3	0.00
08/06/2010	R157 On 05-August-10	9.00	Put	Bond Future	36	0	36	0	0.00
08/06/2010	R157 On 05-August-10	8.25	Put	Bond Future	564	1	564	1	0.00
08/06/2010	R157 On 05-August-10	8.50	Put	Bond Future	253	0	253	0	2,500.00
08/06/2010	R157 On 05-August-10	8.75	Put	Bond Future	100	0	100	0	0.00
08/06/2010	R157 On 04-November-10			Bond Future	8.19	122.7497	8.1940	122.7497	0.00
08/06/2010	R157 On 04-November-10	8.50	Call	Bond Future	2179	2	2179	2	0.00
08/06/2010	R157 On 04-November-10	8.55	Call	Bond Future	2330	2	2330	2	0.00
08/06/2010	R157 On 04-November-10	7.50	Call	Bond Future	276	0	276	0	500.00
08/06/2010	R157 On 04-November-10	8.45	Call	Bond Future	2033	2	2033	2	0.00
08/06/2010	R157 On 04-November-10	8.45	Put	Bond Future	902	1	902	1	0.00
08/06/2010	R157 On 04-November-10	7.50	Put	Bond Future	3411	4	3411	4	0.00
08/06/2010	R157 On 04-November-10	8.55	Put	Bond Future	761	1	761	1	0.00
08/06/2010	R157 On 04-November-10	8.50	Put	Bond Future	829	1	829	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
08/06/2010	R157 On 03-February-11			Bond Future	8.26	124.9892	8.2580	124.9892	0.00
08/06/2010	R157 On 03-February-11	7.90	Call	Bond Future	962	1	962	1	0.00
08/06/2010	R157 On 03-February-11	7.85	Call	Bond Future	881	1	881	1	0.00
08/06/2010	R157 On 03-February-11	7.95	Call	Bond Future	1047	1	1047	1	0.00
08/06/2010	R157 On 03-February-11	7.95	Put	Bond Future	2356	2	2356	2	0.00
08/06/2010	R157 On 03-February-11	7.85	Put	Bond Future	2619	3	2619	3	0.00
08/06/2010	R157 On 03-February-11	7.90	Put	Bond Future	2485	3	2485	3	0.00
08/06/2010	R186 On 05-August-10			Bond Future	9.01	113.7334	9.0140	113.7334	21,004.00
08/06/2010	R186 On 05-August-10	9.25	Call	Bond Future	3162	3	3162	3	0.00
08/06/2010	R186 On 05-August-10	8.75	Call	Bond Future	852	1	852	1	1,300.00
08/06/2010	R186 On 05-August-10	8.50	Call	Bond Future	320	0	320	0	144.00
08/06/2010	R186 On 05-August-10	9.75	Call	Bond Future	6727	6	6727	6	0.00
08/06/2010	R186 On 05-August-10	10.00	Call	Bond Future	8689	8	8689	8	0.00
08/06/2010	R186 On 05-August-10	9.00	Call	Bond Future	1799	2	1799	2	48.00
08/06/2010	R186 On 05-August-10	9.00	Put	Bond Future	1929	2	1929	2	48.00
08/06/2010	R186 On 05-August-10	8.50	Put	Bond Future	5234	5	5234	5	0.00
08/06/2010	R186 On 05-August-10	10.00	Put	Bond Future	84	0	84	0	3,000.00
08/06/2010	R186 On 05-August-10	9.75	Put	Bond Future	208	0	208	0	1,444.00
08/06/2010	R186 On 05-August-10	8.75	Put	Bond Future	3337	4	3337	4	0.00
08/06/2010	R186 On 05-August-10	9.25	Put	Bond Future	1008	1	1008	1	0.00
08/06/2010	R186 On 04-November-10			Bond Future	9.08	115.6241	9.0800	115.6241	255.00
08/06/2010	R186 On 04-November-10	9.25	Call	Bond Future	4142	4	4142	4	0.00
08/06/2010	R186 On 04-November-10	9.30	Call	Bond Future	4407	4	4407	4	0.00
08/06/2010	R186 On 04-November-10	8.75	Call	Bond Future	1913	2	1913	2	9,800.00
08/06/2010	R186 On 04-November-10	9.20	Call	Bond Future	3880	4	3880	4	0.00
08/06/2010	R186 On 04-November-10	9.20	Put	Bond Future	2794	3	2794	3	0.00
08/06/2010	R186 On 04-November-10	8.75	Put	Bond Future	4983	5	4983	5	0.00
08/06/2010	R186 On 04-November-10	9.30	Put	Bond Future	2428	3	2428	3	0.00
08/06/2010	R186 On 04-November-10	9.25	Put	Bond Future	2608	3	2608	3	0.00
08/06/2010	R186 On 03-February-11			Bond Future	9.13	112.4419	9.1310	112.4419	0.00
08/06/2010	R186 On 03-February-11	9.00	Call	Bond Future	3466	3	3466	3	0.00
08/06/2010	R186 On 03-February-11	9.05	Call	Bond Future	3691	4	3691	4	0.00
08/06/2010	R186 On 03-February-11	8.95	Call	Bond Future	3250	3	3250	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	R186 On 03-February-11	8.95	Put	Bond Future	4895	5	4895	5	0.00
08/06/2010	R186 On 03-February-11	9.05	Put	Bond Future	4423	5	4423	5	0.00
08/06/2010	R186 On 03-February-11	9.00	Put	Bond Future	4653	5	4653	5	0.00
08/06/2010	R201 On 05-August-10			Bond Future	8.03	103.6642	8.0260	103.6642	1,388.00
08/06/2010	R201 On 05-August-10	9.00	Call	Bond Future	3521	3	3521	3	0.00
08/06/2010	R201 On 05-August-10	9.00	Put	Bond Future	13	0	13	0	0.00
08/06/2010	R201 On 04-November-10			Bond Future	8.11	105.3865	8.1130	105.3865	0.00
08/06/2010	R201 On 04-November-10	8.50	Call	Bond Future	1924	2	1924	2	0.00
08/06/2010	R201 On 04-November-10	8.55	Call	Bond Future	2048	2	2048	2	0.00
08/06/2010	R201 On 04-November-10	8.45	Call	Bond Future	1804	2	1804	2	0.00
08/06/2010	R201 On 04-November-10	8.45	Put	Bond Future	637	1	637	1	0.00
08/06/2010	R201 On 04-November-10	8.55	Put	Bond Future	538	1	538	1	0.00
08/06/2010	R201 On 04-November-10	8.50	Put	Bond Future	585	1	585	1	0.00
08/06/2010	R201 On 03-February-11			Bond Future	8.17	102.8858	8.1700	102.8858	0.00
08/06/2010	R201 On 03-February-11	8.00	Call	Bond Future	992	1	992	1	0.00
08/06/2010	R201 On 03-February-11	7.95	Call	Bond Future	916	1	916	1	0.00
08/06/2010	R201 On 03-February-11	8.05	Call	Bond Future	1072	1	1072	1	0.00
08/06/2010	R201 On 03-February-11	8.05	Put	Bond Future	1469	2	1469	2	0.00
08/06/2010	R201 On 03-February-11	7.95	Put	Bond Future	1645	2	1645	2	0.00
08/06/2010	R201 On 03-February-11	8.00	Put	Bond Future	1555	2	1555	2	0.00
08/06/2010	R203 On 05-August-10			Bond Future	8.73	100.6121	8.7290	100.6121	4,445.00
08/06/2010	R203 On 05-August-10	9.25	Call	Bond Future	2834	3	2834	3	0.00
08/06/2010	R203 On 05-August-10	9.25	Put	Bond Future	208	0	208	0	0.00
08/06/2010	R203 On 04-November-10			Bond Future	8.82	98.1224	8.8220	98.1224	0.00
08/06/2010	R203 On 04-November-10	9.25	Call	Bond Future	2991	3	2991	3	0.00
08/06/2010	R203 On 04-November-10	9.20	Call	Bond Future	2822	3	2822	3	0.00
08/06/2010	R203 On 04-November-10	9.30	Call	Bond Future	3165	3	3165	3	0.00
08/06/2010	R203 On 04-November-10	9.30	Put	Bond Future	826	1	826	1	0.00
08/06/2010	R203 On 04-November-10	9.20	Put	Bond Future	966	1	966	1	0.00
08/06/2010	R203 On 04-November-10	9.25	Put	Bond Future	893	1	893	1	0.00
08/06/2010	R203 On 03-February-11			Bond Future	8.90	99.9153	8.8970	99.9153	0.00
08/06/2010	R203 On 03-February-11	8.50	Call	Bond Future	1221	1	1221	1	0.00
08/06/2010	R203 On 03-February-11	8.55	Call	Bond Future	1319	1	1319	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
08/06/2010	R203 On 03-February-11	8.45	Call	Bond Future	1127	1	1127	1	0.00
08/06/2010	R203 On 03-February-11	8.45	Put	Bond Future	3309	3	3309	3	0.00
08/06/2010	R203 On 03-February-11	8.55	Put	Bond Future	3007	3	3007	3	0.00
08/06/2010	R203 On 03-February-11	8.50	Put	Bond Future	3156	3	3156	3	0.00
08/06/2010	R204 On 05-August-10			Bond Future	8.79	96.3354	8.7850	96.3354	2,664.00
08/06/2010	R204 On 05-August-10	9.25	Call	Bond Future	2879	3	2879	3	0.00
08/06/2010	R204 On 05-August-10	8.70	Call	Bond Future	877	1	877	1	0.00
08/06/2010	R204 On 05-August-10	8.70	Put	Bond Future	1360	1	1360	1	650.00
08/06/2010	R204 On 05-August-10	9.25	Put	Bond Future	291	0	291	0	780.00
08/06/2010	R204 On 04-November-10			Bond Future	8.87	97.9372	8.8670	97.9372	0.00
08/06/2010	R204 On 04-November-10	9.25	Call	Bond Future	3115	3	3115	3	0.00
08/06/2010	R204 On 04-November-10	9.30	Call	Bond Future	3303	3	3303	3	0.00
08/06/2010	R204 On 04-November-10	9.20	Call	Bond Future	2935	3	2935	3	0.00
08/06/2010	R204 On 04-November-10	9.20	Put	Bond Future	1119	1	1119	1	0.00
08/06/2010	R204 On 04-November-10	9.30	Put	Bond Future	951	1	951	1	0.00
08/06/2010	R204 On 04-November-10	9.25	Put	Bond Future	1030	1	1030	1	0.00
08/06/2010	R204 On 03-February-11			Bond Future	8.93	95.6904	8.9310	95.6904	0.00
08/06/2010	R204 On 03-February-11	8.50	Call	Bond Future	1301	1	1301	1	0.00
08/06/2010	R204 On 03-February-11	8.45	Call	Bond Future	1201	1	1201	1	0.00
08/06/2010	R204 On 03-February-11	8.55	Call	Bond Future	1407	1	1407	1	0.00
08/06/2010	R204 On 03-February-11	8.55	Put	Bond Future	3486	4	3486	4	0.00
08/06/2010	R204 On 03-February-11	8.45	Put	Bond Future	3835	4	3835	4	0.00
08/06/2010	R204 On 03-February-11	8.50	Put	Bond Future	3657	4	3657	4	0.00
08/06/2010	R206 On 05-August-10			Bond Future	7.96	99.0096	7.9560	99.0096	0.00
08/06/2010	R206 On 05-August-10	9.00	Call	Bond Future	3006	3	3006	3	0.00
08/06/2010	R206 On 05-August-10	9.00	Put	Bond Future	9	0	9	0	0.00
08/06/2010	R206 On 04-November-10			Bond Future	8.05	100.6561	8.0510	100.6561	0.00
08/06/2010	R206 On 04-November-10	8.50	Call	Bond Future	1619	1	1619	1	0.00
08/06/2010	R206 On 04-November-10	8.45	Call	Bond Future	1521	1	1521	1	0.00
08/06/2010	R206 On 04-November-10	8.55	Call	Bond Future	1720	2	1720	2	0.00
08/06/2010	R206 On 04-November-10	8.55	Put	Bond Future	367	0	367	0	0.00
08/06/2010	R206 On 04-November-10	8.45	Put	Bond Future	437	1	437	1	0.00
08/06/2010	R206 On 04-November-10	8.50	Put	Bond Future	400	0	400	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
08/06/2010	R206 On 03-February-11			Bond Future	8.12	98.7185	8.1150	98.7185	0.00
08/06/2010	R206 On 03-February-11	8.00	Call	Bond Future	838	1	838	1	0.00
08/06/2010	R206 On 03-February-11	8.05	Call	Bond Future	899	1	899	1	0.00
08/06/2010	R206 On 03-February-11	7.95	Call	Bond Future	779	1	779	1	0.00
08/06/2010	R206 On 03-February-11	7.95	Put	Bond Future	1199	1	1199	1	0.00
08/06/2010	R206 On 03-February-11	8.05	Put	Bond Future	1064	1	1064	1	0.00
08/06/2010	R206 On 03-February-11	8.00	Put	Bond Future	1131	1	1131	1	0.00
08/06/2010	R207 On 05-August-10			Bond Future	8.83	90.3526	8.8320	90.3526	3,941.00
08/06/2010	R207 On 05-August-10	9.50	Call	Bond Future	3968	4	3968	4	0.00
08/06/2010	R207 On 05-August-10	9.25	Call	Bond Future	2754	3	2754	3	0.00
08/06/2010	R207 On 05-August-10	8.25	Call	Bond Future	124	0	124	0	250.00
08/06/2010	R207 On 05-August-10	9.25	Put	Bond Future	332	0	332	0	100.00
08/06/2010	R207 On 05-August-10	8.25	Put	Bond Future	3641	4	3641	4	0.00
08/06/2010	R207 On 05-August-10	9.50	Put	Bond Future	138	0	138	0	150.00
08/06/2010	R207 On 04-November-10			Bond Future	8.91	91.8567	8.9060	91.8567	0.00
08/06/2010	R207 On 04-November-10	9.25	Call	Bond Future	3147	3	3147	3	0.00
08/06/2010	R207 On 04-November-10	9.30	Call	Bond Future	3338	3	3338	3	0.00
08/06/2010	R207 On 04-November-10	9.20	Call	Bond Future	2960	3	2960	3	0.00
08/06/2010	R207 On 04-November-10	9.20	Put	Bond Future	1284	1	1284	1	0.00
08/06/2010	R207 On 04-November-10	9.30	Put	Bond Future	1101	1	1101	1	0.00
08/06/2010	R207 On 04-November-10	9.25	Put	Bond Future	1190	1	1190	1	0.00
08/06/2010	R207 On 03-February-11			Bond Future	8.96	89.8943	8.9640	89.8943	0.00
08/06/2010	R207 On 03-February-11	8.75	Call	Bond Future	1859	2	1859	2	0.00
08/06/2010	R207 On 03-February-11	8.70	Call	Bond Future	1731	2	1731	2	0.00
08/06/2010	R207 On 03-February-11	8.80	Call	Bond Future	1992	2	1992	2	0.00
08/06/2010	R207 On 03-February-11	8.80	Put	Bond Future	2925	3	2925	3	0.00
08/06/2010	R207 On 03-February-11	8.70	Put	Bond Future	3238	3	3238	3	0.00
08/06/2010	R207 On 03-February-11	8.75	Put	Bond Future	3078	3	3078	3	0.00
08/06/2010	R208 On 05-August-10			Bond Future	8.90	87.4762	8.8980	87.4762	11,317.00
08/06/2010	R208 On 05-August-10	9.50	Call	Bond Future	3769	3	3769	3	0.00
08/06/2010	R208 On 05-August-10	9.50	Put	Bond Future	184	0	184	0	0.00
08/06/2010	R208 On 04-November-10			Bond Future	8.97	85.5298	8.9710	85.5298	0.00
08/06/2010	R208 On 04-November-10	9.25	Call	Bond Future	3044	3	3044	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2010	R208 On 04-November-10	9.20	Call	Bond Future	2857	3	2857	3	0.00
08/06/2010	R208 On 04-November-10	9.30	Call	Bond Future	3236	3	3236	3	0.00
08/06/2010	R208 On 04-November-10	9.30	Put	Bond Future	1289	1	1289	1	0.00
08/06/2010	R208 On 04-November-10	9.20	Put	Bond Future	1496	2	1496	2	0.00
08/06/2010	R208 On 04-November-10	9.25	Put	Bond Future	1389	2	1389	2	0.00
08/06/2010	R208 On 03-February-11			Bond Future	9.03	87.0995	9.0270	87.0995	0.00
08/06/2010	R208 On 03-February-11	8.75	Call	Bond Future	1828	2	1828	2	0.00
08/06/2010	R208 On 03-February-11	8.80	Call	Bond Future	1961	2	1961	2	0.00
08/06/2010	R208 On 03-February-11	8.70	Call	Bond Future	1700	2	1700	2	0.00
08/06/2010	R208 On 03-February-11	8.70	Put	Bond Future	3658	4	3658	4	0.00
08/06/2010	R208 On 03-February-11	8.80	Put	Bond Future	3314	4	3314	4	0.00
08/06/2010	R208 On 03-February-11	8.75	Put	Bond Future	3483	4	3483	4	0.00
08/06/2010	R209 On 05-August-10			Bond Future	8.93	75.1705	8.9330	75.1705	2,417.00
08/06/2010	R209 On 05-August-10	8.75	Call	Bond Future	927	1	927	1	0.00
08/06/2010	R209 On 05-August-10	8.75	Put	Bond Future	2375	3	2375	3	0.00
08/06/2010	R209 On 04-November-10			Bond Future	8.98	73.2730	8.9830	73.2730	0.00
08/06/2010	R209 On 04-November-10	9.00	Call	Bond Future	2801	3	2801	3	0.00
08/06/2010	R209 On 04-November-10	9.05	Call	Bond Future	3006	3	3006	3	0.00
08/06/2010	R209 On 04-November-10	8.95	Call	Bond Future	2603	2	2603	2	0.00
08/06/2010	R209 On 04-November-10	8.95	Put	Bond Future	2858	3	2858	3	0.00
08/06/2010	R209 On 04-November-10	9.05	Put	Bond Future	2492	3	2492	3	0.00
08/06/2010	R209 On 04-November-10	9.00	Put	Bond Future	2670	3	2670	3	0.00
08/06/2010	R209 On 03-February-11			Bond Future	9.02	74.6161	9.0200	74.6161	0.00
08/06/2010	R209 On 03-February-11	9.00	Call	Bond Future	3316	3	3316	3	0.00
08/06/2010	R209 On 03-February-11	9.05	Call	Bond Future	3519	3	3519	3	0.00
08/06/2010	R209 On 03-February-11	8.95	Call	Bond Future	3121	3	3121	3	0.00
08/06/2010	R209 On 03-February-11	8.95	Put	Bond Future	3660	4	3660	4	0.00
08/06/2010	R209 On 03-February-11	9.05	Put	Bond Future	3290	3	3290	3	0.00
08/06/2010	R209 On 03-February-11	9.00	Put	Bond Future	3469	4	3469	4	0.00
08/06/2010	TRT1 On 05-August-10			Index Future	315.38	315.1770	315.3830	315.1770	100.00
08/06/2010	TRT1 On 04-November-10			Index Future	320.63	320.4170	320.6260	320.4170	0.00