



Derivatives Monthly Statistics Report

For July 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	AL7T On 05-August-10			Index Future	349.30	347.8000	349.2960	347.8000	58.00
01/07/2010	ALBI On 05-August-10			Index Future	319.24	317.8630	319.2420	317.8630	1,437.00
01/07/2010	ALBI On 04-November-10			Index Future	324.55	323.1500	324.5520	323.1500	0.00
01/07/2010	CRD1 On 05-August-10			Index Future	141.66	141.2770	141.6590	141.2770	2.00
01/07/2010	CRD1 On 04-November-10			Index Future	144.02	143.6270	144.0150	143.6270	0.00
01/07/2010	GOVI On 05-August-10			GOVI	320.50	319.2030	320.5040	319.2030	326.00
01/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	57400	5	57400	5	0.00
01/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	8360	1	8360	1	0.00
01/07/2010	GOVI On 04-November-10			GOVI	325.84	324.5130	325.8350	324.5130	0.00
01/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
01/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
01/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
01/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	31550	4	31550	4	0.00
01/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	31750	4	31750	4	0.00
01/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	31650	4	31650	4	0.00
01/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2010	ILBI On 05-August-10			Index Future	381.28	381.3990	381.2820	381.3990	501.00
01/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
01/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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01/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.52	93.4250	6.5240	93.4250	2,000.00
01/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.47	93.4950	6.4650	93.4950	1,000.00
01/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.43	93.5550	6.4280	93.5550	1,000.00
01/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.39	93.5750	6.3910	93.5750	0.00
01/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.39	93.5750	6.3910	93.5750	0.00
01/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.39	93.5750	6.3920	93.5750	0.00
01/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.43	93.5250	6.4270	93.5250	5,500.00
01/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.61	93.3150	6.6060	93.3150	4,500.00
01/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.95	93.0150	6.9460	93.0150	6,000.00
01/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.20	92.7450	7.2010	92.7450	5,000.00
01/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.47	92.4850	7.4740	92.4850	0.00
01/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.52	92.4350	7.5240	92.4350	0.00
01/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
01/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
01/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
01/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
01/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

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01/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
01/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
01/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
01/07/2010	OTH1 On 05-August-10			Index Future	311.99	310.1600	311.9900	310.1600	3.00
01/07/2010	OTH1 On 04-November-10			Index Future	317.18	315.3190	317.1790	315.3190	0.00
01/07/2010	R157 On 05-August-10			Bond Future	7.99	127.8005	7.9900	127.8005	5,033.00
01/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	3515	3	3515	3	0.00
01/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	2419	2	2419	2	0.00
01/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	4631	4	4631	4	0.00
01/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	34	0	34	0	500.00
01/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	1414	1	1414	1	500.00
01/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	2363	3	2363	3	0.00
01/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	3	0	3	0	0.00
01/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	201	0	201	0	0.00
01/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	54	0	54	0	2,500.00
01/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	12	0	12	0	0.00
01/07/2010	R157 On 04-November-10			Bond Future	8.07	123.1098	8.0710	123.1098	0.00
01/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	2497	2	2497	2	0.00
01/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	2663	2	2663	2	0.00
01/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	2336	2	2336	2	0.00
01/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	327	0	327	0	500.00
01/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	657	1	657	1	0.00
01/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2914	3	2914	3	0.00
01/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	546	1	546	1	0.00
01/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	599	1	599	1	0.00
01/07/2010	R157 On 03-February-11			Bond Future	8.13	125.3396	8.1280	125.3396	0.00
01/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1129	1	1129	1	0.00
01/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1228	1	1228	1	0.00
01/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1035	1	1035	1	0.00
01/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	2222	2	2222	2	0.00
01/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1987	2	1987	2	0.00
01/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	2102	2	2102	2	0.00
01/07/2010	R186 On 05-August-10			Bond Future	9.00	113.5400	8.9960	113.5400	20,936.00

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01/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	2853	2	2853	2	0.00
01/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	483	0	483	0	816.00
01/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	112	0	112	0	144.00
01/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	6737	6	6737	6	0.00
01/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	8784	8	8784	8	0.00
01/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1384	1	1384	1	48.00
01/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	1347	2	1347	2	48.00
01/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	4859	5	4859	5	0.00
01/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	12	0	12	0	3,000.00
01/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	51	0	51	0	960.00
01/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	2801	3	2801	3	0.00
01/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	532	1	532	1	0.00
01/07/2010	R186 On 04-November-10			Bond Future	9.06	115.4246	9.0610	115.4246	0.00
01/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	3902	4	3902	4	0.00
01/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4184	4	4184	4	0.00
01/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	3631	3	3631	3	0.00
01/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1629	1	1629	1	9,800.00
01/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	2371	3	2371	3	0.00
01/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	4525	5	4525	5	0.00
01/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	2031	2	2031	2	0.00
01/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	2195	2	2195	2	0.00
01/07/2010	R186 On 03-February-11			Bond Future	9.11	112.2273	9.1130	112.2273	0.00
01/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3304	3	3304	3	0.00
01/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3081	3	3081	3	0.00
01/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	3535	3	3535	3	0.00
01/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	4105	4	4105	4	0.00
01/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	4564	5	4564	5	0.00
01/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	4329	5	4329	5	0.00
01/07/2010	R201 On 05-August-10			Bond Future	7.85	104.2094	7.8480	104.2094	1,388.00
01/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4166	4	4166	4	0.00
01/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	1	0	1	0	0.00
01/07/2010	R201 On 04-November-10			Bond Future	7.92	105.9418	7.9220	105.9418	0.00
01/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2353	2	2353	2	0.00

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01/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2217	2	2217	2	0.00
01/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2493	2	2493	2	0.00
01/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	314	0	314	0	0.00
01/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	381	0	381	0	0.00
01/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	345	0	345	0	0.00
01/07/2010	R201 On 03-February-11			Bond Future	7.97	103.4406	7.9690	103.4406	0.00
01/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1280	1	1280	1	0.00
01/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1375	1	1375	1	0.00
01/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1189	1	1189	1	0.00
01/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	1252	1	1252	1	0.00
01/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	1106	1	1106	1	0.00
01/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	1177	1	1177	1	0.00
01/07/2010	R203 On 05-August-10			Bond Future	8.63	100.9502	8.6330	100.9502	3,767.00
01/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	3170	3	3170	3	0.00
01/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	51	0	51	0	0.00
01/07/2010	R203 On 04-November-10			Bond Future	8.72	98.4651	8.7210	98.4651	0.00
01/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	3224	3	3224	3	0.00
01/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	3413	3	3413	3	0.00
01/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3039	3	3039	3	0.00
01/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	680	1	680	1	0.00
01/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	570	1	570	1	0.00
01/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	623	1	623	1	0.00
01/07/2010	R203 On 03-February-11			Bond Future	8.79	100.2568	8.7930	100.2568	0.00
01/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1250	1	1250	1	0.00
01/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1149	1	1149	1	0.00
01/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1358	1	1358	1	0.00
01/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	2544	3	2544	3	0.00
01/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2829	3	2829	3	0.00
01/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	2683	3	2683	3	0.00
01/07/2010	R204 On 05-August-10			Bond Future	8.74	96.3524	8.7410	96.3524	2,664.00
01/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	2931	3	2931	3	0.00
01/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	691	1	691	1	0.00
01/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	61	0	61	0	249.00

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01/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	833	1	833	1	83.00
01/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	782	1	782	1	83.00
01/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	2905	3	2905	3	0.00
01/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	924	1	924	1	650.00
01/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	93	0	93	0	780.00
01/07/2010	R204 On 04-November-10			Bond Future	8.82	97.9593	8.8220	97.9593	0.00
01/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	3176	3	3176	3	0.00
01/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	2982	3	2982	3	0.00
01/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	3375	3	3375	3	0.00
01/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	774	1	774	1	0.00
01/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	917	1	917	1	0.00
01/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	843	1	843	1	0.00
01/07/2010	R204 On 03-February-11			Bond Future	8.89	95.7012	8.8860	95.7012	0.00
01/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1261	1	1261	1	0.00
01/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1372	1	1372	1	0.00
01/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1158	1	1158	1	0.00
01/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	3550	4	3550	4	0.00
01/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	3208	3	3208	3	0.00
01/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	3374	4	3374	4	0.00
01/07/2010	R206 On 05-August-10			Bond Future	7.76	99.5543	7.7610	99.5543	0.00
01/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	3569	3	3569	3	0.00
01/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
01/07/2010	R206 On 04-November-10			Bond Future	7.84	101.2091	7.8390	101.2091	0.00
01/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2018	2	2018	2	0.00
01/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2131	2	2131	2	0.00
01/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	1906	2	1906	2	0.00
01/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	240	0	240	0	0.00
01/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	196	0	196	0	0.00
01/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	218	0	218	0	0.00
01/07/2010	R206 On 03-February-11			Bond Future	7.89	99.2704	7.8870	99.2704	0.00
01/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1068	1	1068	1	0.00
01/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	993	1	993	1	0.00
01/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1146	1	1146	1	0.00

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01/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	730	1	730	1	0.00
01/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	832	1	832	1	0.00
01/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	779	1	779	1	0.00
01/07/2010	R207 On 05-August-10			Bond Future	8.82	90.1940	8.8190	90.1940	4,639.00
01/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	3948	4	3948	4	0.00
01/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	2645	2	2645	2	0.00
01/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	36	0	36	0	250.00
01/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	147	0	147	0	100.00
01/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	3477	4	3477	4	0.00
01/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	41	0	41	0	150.00
01/07/2010	R207 On 04-November-10			Bond Future	8.89	91.6900	8.8930	91.6900	0.00
01/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3067	3	3067	3	0.00
01/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	2874	3	2874	3	0.00
01/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	3266	3	3266	3	0.00
01/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	954	1	954	1	0.00
01/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	1123	1	1123	1	0.00
01/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	1035	1	1035	1	0.00
01/07/2010	R207 On 03-February-11			Bond Future	8.95	89.7199	8.9520	89.7199	0.00
01/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	1753	2	1753	2	0.00
01/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	1890	2	1890	2	0.00
01/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	1623	1	1623	1	0.00
01/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	3062	3	3062	3	0.00
01/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2755	3	2755	3	0.00
01/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2904	3	2904	3	0.00
01/07/2010	R208 On 05-August-10			Bond Future	8.86	87.6651	8.8580	87.6651	11,317.00
01/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	3891	3	3891	3	0.00
01/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	61	0	61	0	0.00
01/07/2010	R208 On 04-November-10			Bond Future	8.93	85.7212	8.9290	85.7212	0.00
01/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3063	3	3063	3	0.00
01/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3265	3	3265	3	0.00
01/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	2866	3	2866	3	0.00
01/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	1252	1	1252	1	0.00
01/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	1065	1	1065	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	1155	1	1155	1	0.00
01/07/2010	R208 On 03-February-11			Bond Future	8.99	87.2875	8.9850	87.2875	0.00
01/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	1706	2	1706	2	0.00
01/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1576	1	1576	1	0.00
01/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	1843	2	1843	2	0.00
01/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2948	3	2948	3	0.00
01/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	3286	4	3286	4	0.00
01/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	3113	3	3113	3	0.00
01/07/2010	R209 On 05-August-10			Bond Future	8.94	74.8158	8.9400	74.8158	2,417.00
01/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	561	0	561	0	0.00
01/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	2063	2	2063	2	0.00
01/07/2010	R209 On 04-November-10			Bond Future	8.99	72.9141	8.9890	72.9141	0.00
01/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2463	2	2463	2	0.00
01/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2670	2	2670	2	0.00
01/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2264	2	2264	2	0.00
01/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2565	3	2565	3	0.00
01/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	2203	2	2203	2	0.00
01/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	2378	3	2378	3	0.00
01/07/2010	R209 On 03-February-11			Bond Future	9.03	74.2373	9.0280	74.2373	0.00
01/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3123	3	3123	3	0.00
01/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3328	3	3328	3	0.00
01/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	2924	3	2924	3	0.00
01/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3524	4	3524	4	0.00
01/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	3160	3	3160	3	0.00
01/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	3337	4	3337	4	0.00
01/07/2010	TRT1 On 05-August-10			Index Future	316.67	315.3730	316.6710	315.3730	100.00
01/07/2010	TRT1 On 04-November-10			Index Future	321.94	320.6190	321.9380	320.6190	0.00
02/07/2010	AL7T On 05-August-10			Index Future	346.17	349.2960	346.1710	349.2960	58.00
02/07/2010	ALBI On 05-August-10			Index Future	320.16	319.2420	320.1610	319.2420	1,475.00
02/07/2010	ALBI On 04-November-10			Index Future	325.49	324.5520	325.4870	324.5520	0.00
02/07/2010	CRD1 On 05-August-10			Index Future	141.92	141.6590	141.9210	141.6590	2.00
02/07/2010	CRD1 On 04-November-10			Index Future	144.28	144.0150	144.2820	144.0150	0.00
02/07/2010	GOVI On 05-August-10			GOVI	321.40	320.5040	321.4030	320.5040	326.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	64332		6	64332	6	0.00
02/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	6302		1	6302	1	0.00
02/07/2010	GOVI On 04-November-10			GOVI	326.75		325.8350	326.7480	325.8350	0.00
02/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	0		0	0	0	0.00
02/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	0		0	0	0	0.00
02/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	0		0	0	0	0.00
02/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	22420		3	22420	3	0.00
02/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	22620		3	22620	3	0.00
02/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	22520		3	22520	3	0.00
02/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
02/07/2010	ILBI On 05-August-10			Index Future	381.26		381.2820	381.2610	381.2820	501.00
02/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89		0.0124	6.8941	0.0124	0.00
02/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82		0.0200	8.8220	0.0200	0.00
02/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68		0.1077	8.6830	0.1077	0.00
02/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66		0.0514	8.6550	0.0514	0.00
02/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98		0.0847	8.9750	0.0847	0.00
02/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96		0.0958	8.9620	0.0958	0.00
02/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00		0.0691	8.9970	0.0691	0.00
02/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.52		93.4760	6.5200	93.4760	2,000.00
02/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.45		93.5350	6.4500	93.5350	1,000.00
02/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.41		93.5720	6.4120	93.5720	1,000.00
02/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.37		93.6090	6.3710	93.6090	0.00
02/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.37		93.6090	6.3710	93.6090	0.00
02/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.37		93.6080	6.3720	93.6080	0.00
02/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.40		93.5730	6.4030	93.5730	5,500.00
02/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.55		93.3940	6.5490	93.3940	4,500.00
02/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.88		93.0540	6.8840	93.0540	6,000.00
02/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.14		92.7990	7.1410	92.7990	5,000.00
02/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.41		92.5260	7.4140	92.5260	0.00
02/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.46		92.4760	7.4640	92.4760	0.00
02/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33		92.6710	7.3290	92.6710	0.00
02/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66		92.3400	7.6600	92.3400	0.00
02/07/2010	JN02 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
02/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0		0	0	0	0.00
02/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0		0	0	0	0.00
02/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000		0	250000	0	0.00
02/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0		0	0	0	0.00
02/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000		0	250000	0	0.00
02/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0		0	0	0	0.00
02/07/2010	JN05 On 05-August-10			JNOTE	7.50		7.5000	7.5000	7.5000	0.00
02/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0		0	0	0	0.00
02/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0		0	0	0	0.00
02/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000		0	250000	0	0.00
02/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0		0	0	0	0.00
02/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000		0	250000	0	0.00
02/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0		0	0	0	0.00
02/07/2010	JN10 On 05-August-10			JNOTE	7.50		7.5000	7.5000	7.5000	0.00
02/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0		0	0	0	0.00
02/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0		0	0	0	0.00
02/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000		0	250000	0	0.00
02/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0		0	0	0	0.00
02/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000		0	250000	0	0.00
02/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0		0	0	0	0.00
02/07/2010	OTH1 On 05-August-10			Index Future	313.03		311.9900	313.0280	311.9900	3.00
02/07/2010	OTH1 On 04-November-10			Index Future	318.24		317.1790	318.2350	317.1790	0.00
02/07/2010	R157 On 05-August-10			Bond Future	7.94		128.1427	7.9380	128.1427	5,033.00
02/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	3755		4	3755	4	0.00
02/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	2646		2	2646	2	0.00
02/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	4874		5	4874	5	0.00
02/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	1604		1	1604	1	500.00
02/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	48		0	48	0	500.00
02/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	2132		2	2132	2	0.00
02/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	2		0	2	0	0.00
02/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	146		0	146	0	0.00
02/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	36		0	36	0	2,500.00
02/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	7		0	7	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
02/07/2010	R157 On 04-November-10			Bond Future	8.02	123.4534	8.0150	123.4534	0.00
02/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	2676	2	2676	2	0.00
02/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	2847	3	2847	3	0.00
02/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	376	0	376	0	500.00
02/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	2509	2	2509	2	0.00
02/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	579	1	579	1	0.00
02/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2712	3	2712	3	0.00
02/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	479	1	479	1	0.00
02/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	527	1	527	1	0.00
02/07/2010	R157 On 03-February-11			Bond Future	8.07	125.6912	8.0690	125.6912	0.00
02/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1231	1	1231	1	0.00
02/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1132	1	1132	1	0.00
02/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1335	1	1335	1	0.00
02/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1843	2	1843	2	0.00
02/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	2069	2	2069	2	0.00
02/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1953	2	1953	2	0.00
02/07/2010	R186 On 05-August-10			Bond Future	8.94	114.1961	8.9440	114.1961	20,936.00
02/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	3213	3	3213	3	0.00
02/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	599	0	599	0	816.00
02/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	7204	7	7204	7	0.00
02/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	9264	9	9264	9	0.00
02/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1625	1	1625	1	48.00
02/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	147	0	147	0	144.00
02/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	1104	1	1104	1	48.00
02/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	4410	5	4410	5	0.00
02/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	8	0	8	0	3,000.00
02/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	34	0	34	0	960.00
02/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	2433	3	2433	3	0.00
02/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	408	1	408	1	0.00
02/07/2010	R186 On 04-November-10			Bond Future	9.01	116.0977	9.0080	116.0977	0.00
02/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4190	4	4190	4	0.00
02/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4483	4	4483	4	0.00
02/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1796	2	1796	2	9,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	3907	4	3907	4	0.00
02/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	2162	2	2162	2	0.00
02/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	4206	5	4206	5	0.00
02/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1845	2	1845	2	0.00
02/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1997	2	1997	2	0.00
02/07/2010	R186 On 03-February-11			Bond Future	9.06	112.9089	9.0580	112.9089	0.00
02/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3536	3	3536	3	0.00
02/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	3776	4	3776	4	0.00
02/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3304	3	3304	3	0.00
02/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	4290	5	4290	5	0.00
02/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3849	4	3849	4	0.00
02/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	4064	4	4064	4	0.00
02/07/2010	R201 On 05-August-10			Bond Future	7.80	104.4797	7.7960	104.4797	1,388.00
02/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4359	4	4359	4	0.00
02/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	1	0	1	0	0.00
02/07/2010	R201 On 04-November-10			Bond Future	7.87	106.2157	7.8660	106.2157	0.00
02/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2506	2	2506	2	0.00
02/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2649	2	2649	2	0.00
02/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2366	2	2366	2	0.00
02/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	333	0	333	0	0.00
02/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	273	0	273	0	0.00
02/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	301	0	301	0	0.00
02/07/2010	R201 On 03-February-11			Bond Future	7.91	103.7161	7.9090	103.7161	0.00
02/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1383	1	1383	1	0.00
02/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1288	1	1288	1	0.00
02/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1483	1	1483	1	0.00
02/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	1014	1	1014	1	0.00
02/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	1151	1	1151	1	0.00
02/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	1080	1	1080	1	0.00
02/07/2010	R203 On 05-August-10			Bond Future	8.58	101.3260	8.5820	101.3260	3,767.00
02/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	3418	3	3418	3	0.00
02/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	35	0	35	0	0.00
02/07/2010	R203 On 04-November-10			Bond Future	8.67	98.8442	8.6670	98.8442	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	3425	3	3425	3	0.00
02/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3235	3	3235	3	0.00
02/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	3618	3	3618	3	0.00
02/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	505	1	505	1	0.00
02/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	605	1	605	1	0.00
02/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	553	1	553	1	0.00
02/07/2010	R203 On 03-February-11			Bond Future	8.74	100.6386	8.7360	100.6386	0.00
02/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1356	1	1356	1	0.00
02/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1470	1	1470	1	0.00
02/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1250	1	1250	1	0.00
02/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	2380	3	2380	3	0.00
02/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	2512	3	2512	3	0.00
02/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2653	3	2653	3	0.00
02/07/2010	R204 On 05-August-10			Bond Future	8.69	96.7662	8.6900	96.7662	2,664.00
02/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	3193	3	3193	3	0.00
02/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	821	1	821	1	0.00
02/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	979	1	979	1	83.00
02/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	80	0	80	0	249.00
02/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	637	1	637	1	83.00
02/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	2633	3	2633	3	0.00
02/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	764	1	764	1	650.00
02/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	65	0	65	0	780.00
02/07/2010	R204 On 04-November-10			Bond Future	8.77	98.3735	8.7680	98.3735	0.00
02/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	3386	3	3386	3	0.00
02/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	3590	3	3590	3	0.00
02/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	3185	3	3185	3	0.00
02/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	821	1	821	1	0.00
02/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	689	1	689	1	0.00
02/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	753	1	753	1	0.00
02/07/2010	R204 On 03-February-11			Bond Future	8.83	96.1211	8.8300	96.1211	0.00
02/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1368	1	1368	1	0.00
02/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1259	1	1259	1	0.00
02/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1485	1	1485	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
02/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	3018	3	3018	3	0.00
02/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	3348	4	3348	4	0.00
02/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	3178	3	3178	3	0.00
02/07/2010	R206 On 05-August-10			Bond Future	7.71	99.7691	7.7080	99.7691	0.00
02/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	3726	4	3726	4	0.00
02/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/07/2010	R206 On 04-November-10			Bond Future	7.78	101.4292	7.7820	101.4292	0.00
02/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2145	2	2145	2	0.00
02/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2031	2	2031	2	0.00
02/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2261	2	2261	2	0.00
02/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	169	0	169	0	0.00
02/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	208	0	208	0	0.00
02/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	187	0	187	0	0.00
02/07/2010	R206 On 03-February-11			Bond Future	7.83	99.4927	7.8250	99.4927	0.00
02/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1157	1	1157	1	0.00
02/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1238	1	1238	1	0.00
02/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1078	1	1078	1	0.00
02/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	758	1	758	1	0.00
02/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	663	1	663	1	0.00
02/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	709	1	709	1	0.00
02/07/2010	R207 On 05-August-10			Bond Future	8.78	90.6177	8.7780	90.6177	4,639.00
02/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	4179	4	4179	4	0.00
02/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	45	0	45	0	250.00
02/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	2853	3	2853	3	0.00
02/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	112	0	112	0	100.00
02/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	3243	3	3243	3	0.00
02/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	30	0	30	0	150.00
02/07/2010	R207 On 04-November-10			Bond Future	8.85	92.1219	8.8500	92.1219	0.00
02/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3231	3	3231	3	0.00
02/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	3435	3	3435	3	0.00
02/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3032	3	3032	3	0.00
02/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	1032	1	1032	1	0.00
02/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	874	1	874	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
02/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	950	1	950	1	0.00
02/07/2010	R207 On 03-February-11			Bond Future	8.91	90.1540	8.9070	90.1540	0.00
02/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	1860	2	1860	2	0.00
02/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	1725	2	1725	2	0.00
02/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2003	2	2003	2	0.00
02/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2613	3	2613	3	0.00
02/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2910	3	2910	3	0.00
02/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2757	3	2757	3	0.00
02/07/2010	R208 On 05-August-10			Bond Future	8.82	88.1062	8.8170	88.1062	11,317.00
02/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4127	4	4127	4	0.00
02/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	44	0	44	0	0.00
02/07/2010	R208 On 04-November-10			Bond Future	8.89	86.1720	8.8860	86.1720	0.00
02/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3230	3	3230	3	0.00
02/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3027	3	3027	3	0.00
02/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3438	3	3438	3	0.00
02/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	978	1	978	1	0.00
02/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	1153	1	1153	1	0.00
02/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	1062	1	1062	1	0.00
02/07/2010	R208 On 03-February-11			Bond Future	8.94	87.7420	8.9410	87.7420	0.00
02/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	1812	2	1812	2	0.00
02/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	1954	2	1954	2	0.00
02/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1677	2	1677	2	0.00
02/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	3126	3	3126	3	0.00
02/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2798	3	2798	3	0.00
02/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2958	3	2958	3	0.00
02/07/2010	R209 On 05-August-10			Bond Future	8.89	75.3644	8.8890	75.3644	2,417.00
02/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	679	1	679	1	0.00
02/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1783	2	1783	2	0.00
02/07/2010	R209 On 04-November-10			Bond Future	8.94	73.4727	8.9370	73.4727	0.00
02/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2668	2	2668	2	0.00
02/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2885	3	2885	3	0.00
02/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2459	2	2459	2	0.00
02/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2358	3	2358	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
02/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	2015	2	2015	2	0.00
02/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	2181	2	2181	2	0.00
02/07/2010	R209 On 03-February-11			Bond Future	8.97	74.8067	8.9740	74.8067	0.00
02/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3332	3	3332	3	0.00
02/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3544	3	3544	3	0.00
02/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3125	3	3125	3	0.00
02/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3310	4	3310	4	0.00
02/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2962	3	2962	3	0.00
02/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	3132	3	3132	3	0.00
02/07/2010	TRT1 On 05-August-10			Index Future	317.56	316.6710	317.5610	316.6710	100.00
02/07/2010	TRT1 On 04-November-10			Index Future	322.84	321.9380	322.8430	321.9380	0.00
05/07/2010	AL7T On 05-August-10			Index Future	347.40	346.1710	347.3970	346.1710	58.00
05/07/2010	ALBI On 05-August-10			Index Future	320.18	320.1610	320.1800	320.1610	1,475.00
05/07/2010	ALBI On 04-November-10			Index Future	325.51	325.4870	325.5070	325.4870	0.00
05/07/2010	CRD1 On 05-August-10			Index Future	141.99	141.9210	141.9910	141.9210	2.00
05/07/2010	CRD1 On 04-November-10			Index Future	144.35	144.2820	144.3530	144.2820	0.00
05/07/2010	GOVI On 05-August-10			GOVI	321.41	321.4030	321.4070	321.4030	326.00
05/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	63620	6	63620	6	0.00
05/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	5550	1	5550	1	0.00
05/07/2010	GOVI On 04-November-10			GOVI	326.75	326.7480	326.7530	326.7480	0.00
05/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
05/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
05/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
05/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	22370	2	22370	2	0.00
05/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	22570	2	22570	2	0.00
05/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	22470	2	22470	2	0.00
05/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2010	ILBI On 05-August-10			Index Future	380.43	381.2610	380.4310	381.2610	501.00
05/07/2010	ILBI On 04-November-10			Index Future	386.84	373.0000	386.8440	373.0000	0.00
05/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
05/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.53	93.4800	6.5250	93.4800	2,000.00
05/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.43	93.5500	6.4320	93.5500	1,000.00
05/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.41	93.5880	6.4050	93.5880	1,000.00
05/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.37	93.6290	6.3710	93.6290	0.00
05/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.37	93.6290	6.3710	93.6290	0.00
05/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.37	93.6280	6.3720	93.6280	0.00
05/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.40	93.5970	6.3950	93.5970	5,500.00
05/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.55	93.4510	6.5470	93.4510	4,500.00
05/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.88	93.1160	6.8770	93.1160	6,000.00
05/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.14	92.8590	7.1360	92.8590	5,000.00
05/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.41	92.5860	7.4050	92.5860	0.00
05/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.46	92.5360	7.4630	92.5360	0.00
05/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
05/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
05/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/07/2010	OTH1 On 05-August-10			Index Future	313.13	313.0280	313.1270	313.0280	3.00
05/07/2010	OTH1 On 04-November-10			Index Future	318.34	318.2350	318.3350	318.2350	0.00
05/07/2010	R157 On 05-August-10			Bond Future	7.94	128.3872	7.9370	128.3872	5,033.00
05/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	3757	4	3757	4	0.00
05/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	2643	3	2643	3	0.00
05/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	4878	5	4878	5	0.00
05/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	1591	2	1591	2	500.00
05/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	39	0	39	0	500.00
05/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	2119	2	2119	2	0.00
05/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	1	0	1	0	0.00
05/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	129	0	129	0	0.00
05/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	29	0	29	0	2,500.00
05/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	5	0	5	0	0.00
05/07/2010	R157 On 04-November-10			Bond Future	8.01	123.7041	8.0140	123.7041	0.00
05/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	2666	3	2666	3	0.00
05/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	2838	3	2838	3	0.00
05/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	2499	3	2499	3	0.00
05/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	367	0	367	0	500.00
05/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	565	1	565	1	0.00
05/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2699	3	2699	3	0.00
05/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	466	0	466	0	0.00
05/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	512	1	512	1	0.00
05/07/2010	R157 On 03-February-11			Bond Future	8.07	125.9420	8.0680	125.9420	0.00
05/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1222	1	1222	1	0.00
05/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1123	1	1123	1	0.00
05/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1326	1	1326	1	0.00
05/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1830	2	1830	2	0.00
05/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	2055	2	2055	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1940	2	1940	2	0.00
05/07/2010	R186 On 05-August-10			Bond Future	8.96	114.6803	8.9640	114.6803	20,936.00
05/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	3020	3	3020	3	0.00
05/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	497	1	497	1	816.00
05/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	7012	7	7012	7	0.00
05/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	107	0	107	0	144.00
05/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	9075	9	9075	9	0.00
05/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1461	2	1461	2	48.00
05/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	1126	1	1126	1	48.00
05/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	4556	4	4556	4	0.00
05/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	6	0	6	0	3,000.00
05/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	28	0	28	0	960.00
05/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	2518	2	2518	2	0.00
05/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	401	0	401	0	0.00
05/07/2010	R186 On 04-November-10			Bond Future	9.03	116.5836	9.0280	116.5836	0.00
05/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4041	4	4041	4	0.00
05/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4330	4	4330	4	0.00
05/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	3762	4	3762	4	0.00
05/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1696	2	1696	2	9,800.00
05/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	2200	2	2200	2	0.00
05/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	4290	4	4290	4	0.00
05/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1875	2	1875	2	0.00
05/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	2031	2	2031	2	0.00
05/07/2010	R186 On 03-February-11			Bond Future	9.08	113.4061	9.0790	113.4061	0.00
05/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3417	4	3417	4	0.00
05/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	3653	4	3653	4	0.00
05/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3188	3	3188	3	0.00
05/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	4364	4	4364	4	0.00
05/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3916	4	3916	4	0.00
05/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	4135	4	4135	4	0.00
05/07/2010	R201 On 05-August-10			Bond Future	7.80	104.6728	7.7960	104.6728	1,388.00
05/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4358	4	4358	4	0.00
05/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00

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05/07/2010	R201 On 04-November-10			Bond Future	7.87	106.4128	7.8650	106.4128	0.00
05/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2500	3	2500	3	0.00
05/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2359	2	2359	2	0.00
05/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2643	3	2643	3	0.00
05/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	263	0	263	0	0.00
05/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	322	0	322	0	0.00
05/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	291	0	291	0	0.00
05/07/2010	R201 On 03-February-11			Bond Future	7.91	103.9158	7.9080	103.9158	0.00
05/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1377	1	1377	1	0.00
05/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1281	1	1281	1	0.00
05/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1476	1	1476	1	0.00
05/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	1004	1	1004	1	0.00
05/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	1141	1	1141	1	0.00
05/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	1071	1	1071	1	0.00
05/07/2010	R203 On 05-August-10			Bond Future	8.58	101.5896	8.5810	101.5896	3,767.00
05/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	3415	3	3415	3	0.00
05/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	27	0	27	0	0.00
05/07/2010	R203 On 04-November-10			Bond Future	8.67	99.1148	8.6660	99.1148	0.00
05/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	3414	3	3414	3	0.00
05/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	3608	4	3608	4	0.00
05/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3223	3	3223	3	0.00
05/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	588	1	588	1	0.00
05/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	490	1	490	1	0.00
05/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	537	1	537	1	0.00
05/07/2010	R203 On 03-February-11			Bond Future	8.74	100.9152	8.7350	100.9152	0.00
05/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1346	1	1346	1	0.00
05/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1459	1	1459	1	0.00
05/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1240	1	1240	1	0.00
05/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2638	3	2638	3	0.00
05/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	2364	2	2364	2	0.00
05/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	2497	3	2497	3	0.00
05/07/2010	R204 On 05-August-10			Bond Future	8.69	97.0566	8.6890	97.0566	2,664.00
05/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	3187	3	3187	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	788		1	788	1	0.00
05/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	947		1	947	1	83.00
05/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	67		0	67	0	249.00
05/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	600		1	600	1	83.00
05/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	2614		3	2614	3	0.00
05/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	725		1	725	1	650.00
05/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	53		0	53	0	780.00
05/07/2010	R204 On 04-November-10			Bond Future	8.77		98.6732	8.7670	98.6732	0.00
05/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	3372		3	3372	3	0.00
05/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	3171		3	3171	3	0.00
05/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	3577		4	3577	4	0.00
05/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	671		1	671	1	0.00
05/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	801		1	801	1	0.00
05/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	733		1	733	1	0.00
05/07/2010	R204 On 03-February-11			Bond Future	8.83		96.4241	8.8290	96.4241	0.00
05/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1356		1	1356	1	0.00
05/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1247		1	1247	1	0.00
05/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1473		1	1473	1	0.00
05/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	3001		3	3001	3	0.00
05/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	3330		3	3330	3	0.00
05/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	3161		3	3161	3	0.00
05/07/2010	R206 On 05-August-10			Bond Future	7.71		99.9254	7.7070	99.9254	0.00
05/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	3729		4	3729	4	0.00
05/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	1		0	1	0	0.00
05/07/2010	R206 On 04-November-10			Bond Future	7.78		101.5864	7.7810	101.5864	0.00
05/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2141		2	2141	2	0.00
05/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2257		2	2257	2	0.00
05/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2026		2	2026	2	0.00
05/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	200		0	200	0	0.00
05/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	162		0	162	0	0.00
05/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	181		0	181	0	0.00
05/07/2010	R206 On 03-February-11			Bond Future	7.82		99.6516	7.8240	99.6516	0.00
05/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1152		1	1152	1	0.00

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05/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1233	1	1233	1	0.00
05/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1073	1	1073	1	0.00
05/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	751	1	751	1	0.00
05/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	656	1	656	1	0.00
05/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	702	1	702	1	0.00
05/07/2010	R207 On 05-August-10			Bond Future	8.78	90.8601	8.7770	90.8601	4,639.00
05/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	4177	4	4177	4	0.00
05/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	2841	3	2841	3	0.00
05/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	36	0	36	0	250.00
05/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	94	0	94	0	100.00
05/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	3228	3	3228	3	0.00
05/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	22	0	22	0	150.00
05/07/2010	R207 On 04-November-10			Bond Future	8.85	92.3707	8.8490	92.3707	0.00
05/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3215	3	3215	3	0.00
05/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3016	3	3016	3	0.00
05/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	3419	3	3419	3	0.00
05/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	852	1	852	1	0.00
05/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	1010	1	1010	1	0.00
05/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	928	1	928	1	0.00
05/07/2010	R207 On 03-February-11			Bond Future	8.91	90.4088	8.9060	90.4088	0.00
05/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	1847	2	1847	2	0.00
05/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	1712	2	1712	2	0.00
05/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	1989	2	1989	2	0.00
05/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2593	3	2593	3	0.00
05/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2891	3	2891	3	0.00
05/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2738	3	2738	3	0.00
05/07/2010	R208 On 05-August-10			Bond Future	8.82	88.3587	8.8160	88.3587	11,317.00
05/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4123	4	4123	4	0.00
05/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	34	0	34	0	0.00
05/07/2010	R208 On 04-November-10			Bond Future	8.89	86.4318	8.8860	86.4318	0.00
05/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3209	3	3209	3	0.00
05/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3417	3	3417	3	0.00
05/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3005	3	3005	3	0.00

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05/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	1131	1	1131	1	0.00
05/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	957	1	957	1	0.00
05/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	1041	1	1041	1	0.00
05/07/2010	R208 On 03-February-11			Bond Future	8.94	88.0032	8.9400	88.0032	0.00
05/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	1799	2	1799	2	0.00
05/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	1941	2	1941	2	0.00
05/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1663	2	1663	2	0.00
05/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	3106	3	3106	3	0.00
05/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2779	3	2779	3	0.00
05/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2939	3	2939	3	0.00
05/07/2010	R209 On 05-August-10			Bond Future	8.92	75.7627	8.9190	75.7627	2,417.00
05/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	553	1	553	1	0.00
05/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1891	2	1891	2	0.00
05/07/2010	R209 On 04-November-10			Bond Future	8.97	73.8750	8.9670	73.8750	0.00
05/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2514	3	2514	3	0.00
05/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2725	3	2725	3	0.00
05/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2310	2	2310	2	0.00
05/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2442	2	2442	2	0.00
05/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	2088	2	2088	2	0.00
05/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	2260	2	2260	2	0.00
05/07/2010	R209 On 03-February-11			Bond Future	9.01	75.2212	9.0050	75.2212	0.00
05/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3184	3	3184	3	0.00
05/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3392	4	3392	4	0.00
05/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	2982	3	2982	3	0.00
05/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3406	3	3406	3	0.00
05/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	3048	3	3048	3	0.00
05/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	3222	3	3222	3	0.00
05/07/2010	TRT1 On 05-August-10			Index Future	317.57	317.5610	317.5700	317.5610	100.00
05/07/2010	TRT1 On 04-November-10			Index Future	322.85	322.8430	322.8520	322.8430	0.00
06/07/2010	AL7T On 05-August-10			Index Future	348.69	347.3970	348.6940	347.3970	58.00
06/07/2010	ALBI On 05-August-10			Index Future	321.35	320.1800	321.3470	320.1800	1,250.00
06/07/2010	ALBI On 04-November-10			Index Future	326.69	325.5070	326.6920	325.5070	0.00
06/07/2010	CRD1 On 05-August-10			Index Future	142.36	141.9910	142.3630	141.9910	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	CRD1 On 04-November-10			Index Future	144.73	144.3530	144.7310	144.3530	0.00
06/07/2010	GOVI On 05-August-10			GOVI	322.57	321.4070	322.5650	321.4070	326.00
06/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	73308	6	73308	6	0.00
06/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	3658	1	3658	1	0.00
06/07/2010	GOVI On 04-November-10			GOVI	327.93	326.7530	327.9310	326.7530	0.00
06/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
06/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
06/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
06/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	10590	2	10590	2	0.00
06/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	10790	2	10790	2	0.00
06/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	10690	2	10690	2	0.00
06/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2010	ILBI On 05-August-10			Index Future	380.23	380.4310	380.2260	380.4310	501.00
06/07/2010	ILBI On 04-November-10			Index Future	386.64	386.8440	386.6370	386.8440	0.00
06/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
06/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.53	93.4750	6.5300	93.4750	2,000.00
06/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.43	93.5680	6.4250	93.5680	1,000.00
06/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.38	93.5950	6.3820	93.5950	1,000.00
06/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.34	93.6290	6.3410	93.6290	0.00
06/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.34	93.6290	6.3410	93.6290	0.00
06/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.34	93.6280	6.3420	93.6280	0.00
06/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.36	93.6050	6.3640	93.6050	5,500.00
06/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.51	93.4530	6.5080	93.4530	4,500.00
06/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.83	93.1230	6.8330	93.1230	6,000.00
06/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.09	92.8640	7.0930	92.8640	5,000.00
06/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.35	92.5950	7.3530	92.5950	0.00
06/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.42	92.5370	7.4230	92.5370	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
06/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
06/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/07/2010	OTH1 On 05-August-10			Index Future	314.34	313.1270	314.3410	313.1270	3.00
06/07/2010	OTH1 On 04-November-10			Index Future	319.57	318.3350	319.5690	318.3350	0.00
06/07/2010	R157 On 05-August-10			Bond Future	7.88	128.3919	7.8750	128.3919	4,923.00
06/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4047	4	4047	4	0.00
06/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	2923	3	2923	3	0.00
06/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5170	5	5170	5	0.00
06/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	1837	2	1837	2	500.00
06/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	59	0	59	0	500.00
06/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1846	2	1846	2	0.00
06/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	82	0	82	0	0.00
06/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	16	0	16	0	2,500.00
06/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	2	0	2	0	0.00
06/07/2010	R157 On 04-November-10			Bond Future	7.95	123.7085	7.9480	123.7085	0.00
06/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	2888	3	2888	3	0.00
06/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3065	3	3065	3	0.00
06/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	2714	2	2714	2	0.00
06/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	432	0	432	0	500.00
06/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	483	1	483	1	0.00
06/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2468	3	2468	3	0.00
06/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	396	0	396	0	0.00
06/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	438	1	438	1	0.00
06/07/2010	R157 On 03-February-11			Bond Future	8.00	125.9463	7.9970	125.9463	0.00
06/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1355	1	1355	1	0.00
06/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1249	1	1249	1	0.00
06/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1465	1	1465	1	0.00
06/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1666	2	1666	2	0.00
06/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1879	2	1879	2	0.00
06/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1770	2	1770	2	0.00
06/07/2010	R186 On 05-August-10			Bond Future	8.90	114.4937	8.9030	114.4937	20,936.00
06/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	3471	3	3471	3	0.00
06/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	647	0	647	0	816.00
06/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	7571	7	7571	7	0.00
06/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	9643	9	9643	9	0.00
06/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1773	1	1773	1	48.00
06/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	151	0	151	0	144.00
06/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	868	1	868	1	48.00
06/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	4030	5	4030	5	0.00
06/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	3	0	3	0	3,000.00
06/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	17	0	17	0	960.00
06/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	2097	3	2097	3	0.00
06/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	282	0	282	0	0.00
06/07/2010	R186 On 04-November-10			Bond Future	8.97	116.3999	8.9650	116.3999	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4398	4	4398	4	0.00
06/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4700	4	4700	4	0.00
06/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4106	4	4106	4	0.00
06/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1907	2	1907	2	9,800.00
06/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1964	2	1964	2	0.00
06/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3921	4	3921	4	0.00
06/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1665	2	1665	2	0.00
06/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1808	2	1808	2	0.00
06/07/2010	R186 On 03-February-11			Bond Future	9.01	113.2159	9.0140	113.2159	0.00
06/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3702	3	3702	3	0.00
06/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	3950	4	3950	4	0.00
06/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3462	3	3462	3	0.00
06/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	4048	4	4048	4	0.00
06/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3623	4	3623	4	0.00
06/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3830	4	3830	4	0.00
06/07/2010	R201 On 05-August-10			Bond Future	7.73	104.6728	7.7330	104.6728	1,388.00
06/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4593	4	4593	4	0.00
06/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
06/07/2010	R201 On 04-November-10			Bond Future	7.80	106.4163	7.7980	106.4163	0.00
06/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2690	3	2690	3	0.00
06/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2545	2	2545	2	0.00
06/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2837	3	2837	3	0.00
06/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	221	0	221	0	0.00
06/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	272	0	272	0	0.00
06/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	245	0	245	0	0.00
06/07/2010	R201 On 03-February-11			Bond Future	7.84	103.9192	7.8370	103.9192	0.00
06/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1507	1	1507	1	0.00
06/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1406	1	1406	1	0.00
06/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1611	1	1611	1	0.00
06/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	902	1	902	1	0.00
06/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	1029	1	1029	1	0.00
06/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	964	1	964	1	0.00
06/07/2010	R203 On 05-August-10			Bond Future	8.50	101.5948	8.4980	101.5948	3,767.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	3833	3	3833	3	0.00
06/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	14	0	14	0	0.00
06/07/2010	R203 On 04-November-10			Bond Future	8.58	99.1198	8.5800	99.1198	0.00
06/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	3751	3	3751	3	0.00
06/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	3952	4	3952	4	0.00
06/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3553	3	3553	3	0.00
06/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	486	1	486	1	0.00
06/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	401	0	401	0	0.00
06/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	441	1	441	1	0.00
06/07/2010	R203 On 03-February-11			Bond Future	8.65	100.9201	8.6450	100.9201	0.00
06/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1530	1	1530	1	0.00
06/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1653	1	1653	1	0.00
06/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1415	1	1415	1	0.00
06/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2374	3	2374	3	0.00
06/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	2119	2	2119	2	0.00
06/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	2242	2	2242	2	0.00
06/07/2010	R204 On 05-August-10			Bond Future	8.61	97.0623	8.6070	97.0623	2,664.00
06/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	3631	3	3631	3	0.00
06/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1042	1	1042	1	0.00
06/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1228	1	1228	1	83.00
06/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	110	0	110	0	249.00
06/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	411	1	411	1	83.00
06/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	2188	3	2188	3	0.00
06/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	510	1	510	1	650.00
06/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	28	0	28	0	780.00
06/07/2010	R204 On 04-November-10			Bond Future	8.68	98.6787	8.6820	98.6787	0.00
06/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	3723	3	3723	3	0.00
06/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	3513	3	3513	3	0.00
06/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	3937	4	3937	4	0.00
06/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	556	1	556	1	0.00
06/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	669	1	669	1	0.00
06/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	610	1	610	1	0.00
06/07/2010	R204 On 03-February-11			Bond Future	8.74	96.4295	8.7400	96.4295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1543		1	1543	1	0.00
06/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1424		1	1424	1	0.00
06/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1669		1	1669	1	0.00
06/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2713		3	2713	3	0.00
06/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	3023		3	3023	3	0.00
06/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2864		3	2864	3	0.00
06/07/2010	R206 On 05-August-10			Bond Future	7.63		99.9283	7.6340	99.9283	0.00
06/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	3944		4	3944	4	0.00
06/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0		0	0	0	0.00
06/07/2010	R206 On 04-November-10			Bond Future	7.70		101.5891	7.7020	101.5891	0.00
06/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2324		2	2324	2	0.00
06/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2443		2	2443	2	0.00
06/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2206		2	2206	2	0.00
06/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	162		0	162	0	0.00
06/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	130		0	130	0	0.00
06/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	145		0	145	0	0.00
06/07/2010	R206 On 03-February-11			Bond Future	7.74		99.6541	7.7380	99.6541	0.00
06/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1283		1	1283	1	0.00
06/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1369		1	1369	1	0.00
06/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1199		1	1199	1	0.00
06/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	656		1	656	1	0.00
06/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	571		1	571	1	0.00
06/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	612		1	612	1	0.00
06/07/2010	R207 On 05-August-10			Bond Future	8.73		90.8661	8.7260	90.8661	4,639.00
06/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	4472		4	4472	4	0.00
06/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	49		0	49	0	250.00
06/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	3114		3	3114	3	0.00
06/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	65		0	65	0	100.00
06/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2939		3	2939	3	0.00
06/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	14		0	14	0	150.00
06/07/2010	R207 On 04-November-10			Bond Future	8.80		92.3765	8.7950	92.3765	0.00
06/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3431		3	3431	3	0.00
06/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3225		3	3225	3	0.00

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06/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	3642	3	3642	3	0.00
06/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	762	1	762	1	0.00
06/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	906	1	906	1	0.00
06/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	831	1	831	1	0.00
06/07/2010	R207 On 03-February-11			Bond Future	8.85	90.4145	8.8510	90.4145	0.00
06/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	1986	2	1986	2	0.00
06/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	1845	2	1845	2	0.00
06/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2135	2	2135	2	0.00
06/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2426	3	2426	3	0.00
06/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2711	3	2711	3	0.00
06/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2564	3	2564	3	0.00
06/07/2010	R208 On 05-August-10			Bond Future	8.78	88.3649	8.7750	88.3649	11,317.00
06/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4366	4	4366	4	0.00
06/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	24	0	24	0	0.00
06/07/2010	R208 On 04-November-10			Bond Future	8.84	86.4318	8.8430	86.4318	0.00
06/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3382	3	3382	3	0.00
06/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3596	3	3596	3	0.00
06/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3173	3	3173	3	0.00
06/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	1038	1	1038	1	0.00
06/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	875	1	875	1	0.00
06/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	954	1	954	1	0.00
06/07/2010	R208 On 03-February-11			Bond Future	8.90	88.0091	8.8960	88.0091	0.00
06/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	1910	2	1910	2	0.00
06/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2057	2	2057	2	0.00
06/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1769	2	1769	2	0.00
06/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2950	3	2950	3	0.00
06/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2633	3	2633	3	0.00
06/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2788	3	2788	3	0.00
06/07/2010	R209 On 05-August-10			Bond Future	8.86	75.5280	8.8570	75.5280	2,417.00
06/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	707	1	707	1	0.00
06/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1559	2	1559	2	0.00
06/07/2010	R209 On 04-November-10			Bond Future	8.91	73.6425	8.9050	73.6425	0.00
06/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2768	3	2768	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2992	3	2992	3	0.00
06/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2553	2	2553	2	0.00
06/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2203	2	2203	2	0.00
06/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1873	2	1873	2	0.00
06/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	2032	2	2032	2	0.00
06/07/2010	R209 On 03-February-11			Bond Future	8.94	74.9828	8.9410	74.9828	0.00
06/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3439	3	3439	3	0.00
06/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3656	3	3656	3	0.00
06/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3227	3	3227	3	0.00
06/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3157	3	3157	3	0.00
06/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2818	3	2818	3	0.00
06/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2984	3	2984	3	0.00
06/07/2010	TRT1 On 05-August-10			Index Future	318.71	317.5700	318.7140	317.5700	100.00
06/07/2010	TRT1 On 04-November-10			Index Future	324.02	322.8520	324.0160	322.8520	0.00