



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	8.25	Call	Bond Future	1414	1	1414	1	500.00
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	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	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	8.50	Call	Bond Future	112	0	112	0	144.00
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	8.75	Call	Bond Future	833	1	833	1	83.00

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01/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	61	0	61	0	249.00
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	8.25	Call	Bond Future	36	0	36	0	250.00
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	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	7.50	Call	Bond Future	48	0	48	0	500.00
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	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	7.95	Call	Bond Future	1335	1	1335	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	7.85	Put	Bond Future	2069	2	2069	2	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	7.90	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	8.50	Call	Bond Future	147	0	147	0	144.00
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	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	8.95	Call	Bond Future	3304	3	3304	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	9.05	Put	Bond Future	3849	4	3849	4	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	9.00	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	8.05	Call	Bond Future	1483	1	1483	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	7.95	Put	Bond Future	1151	1	1151	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	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	8.45	Call	Bond Future	1250	1	1250	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	8.55	Put	Bond Future	2380	3	2380	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	R203 On 03-February-11	8.50	Put	Bond Future	2512	3	2512	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	8.25	Call	Bond Future	80	0	80	0	249.00
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	8.75	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	8.55	Call	Bond Future	1485	1	1485	1	0.00
02/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1259	1	1259	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	8.45	Put	Bond Future	3348	4	3348	4	0.00
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	8.50	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	7.95	Call	Bond Future	1078	1	1078	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	8.05	Put	Bond Future	663	1	663	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	8.00	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	9.25	Call	Bond Future	2853	3	2853	3	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	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	8.80	Call	Bond Future	2003	2	2003	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	8.70	Put	Bond Future	2910	3	2910	3	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	8.75	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	8.70	Call	Bond Future	1677	2	1677	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	8.80	Put	Bond Future	2798	3	2798	3	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	8.75	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	7.50	Call	Bond Future	39	0	39	0	500.00
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	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	7.50	Call	Bond Future	367	0	367	0	500.00
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	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	10.00	Call	Bond Future	9075	9	9075	9	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	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	8.75	Call	Bond Future	1696	2	1696	2	9,800.00
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	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	8.55	Call	Bond Future	2643	3	2643	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	8.45	Put	Bond Future	322	0	322	0	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	8.50	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	9.20	Call	Bond Future	3223	3	3223	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	9.30	Put	Bond Future	490	1	490	1	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	9.25	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	8.25	Call	Bond Future	67	0	67	0	249.00
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	8.75	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	9.30	Call	Bond Future	3577	4	3577	4	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	9.20	Put	Bond Future	801	1	801	1	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	9.25	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	8.45	Call	Bond Future	2026	2	2026	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	8.55	Put	Bond Future	162	0	162	0	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	8.50	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	8.25	Call	Bond Future	36	0	36	0	250.00
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	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	9.30	Call	Bond Future	3419	3	3419	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	9.20	Put	Bond Future	1010	1	1010	1	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	9.25	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	9.20	Call	Bond Future	3005	3	3005	3	0.00
05/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3417	3	3417	3	0.00

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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	9.20	Put	Bond Future	1131	1	1131	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

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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	7.50	Call	Bond Future	59	0	59	0	500.00
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	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

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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	7.50	Call	Bond Future	432	0	432	0	500.00
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	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	8.50	Call	Bond Future	151	0	151	0	144.00
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	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	8.75	Call	Bond Future	1907	2	1907	2	9,800.00
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	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	8.55	Call	Bond Future	2837	3	2837	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	8.45	Put	Bond Future	272	0	272	0	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	8.50	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	9.20	Call	Bond Future	3553	3	3553	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	9.30	Put	Bond Future	401	0	401	0	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	9.25	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	8.25	Call	Bond Future	110	0	110	0	249.00
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	8.75	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	9.30	Call	Bond Future	3937	4	3937	4	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	9.20	Put	Bond Future	669	1	669	1	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	9.25	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

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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	8.45	Call	Bond Future	2206	2	2206	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	8.55	Put	Bond Future	130	0	130	0	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	8.50	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	9.30	Call	Bond Future	3642	3	3642	3	0.00

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06/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3225	3	3225	3	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	9.30	Put	Bond Future	762	1	762	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	9.20	Call	Bond Future	3173	3	3173	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	9.30	Put	Bond Future	875	1	875	1	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	9.25	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
07/07/2010	AL7T On 05-August-10			Index Future	348.51	348.6940	348.5060	348.6940	58.00
07/07/2010	ALBI On 05-August-10			Index Future	322.85	321.3470	322.8530	321.3470	1,255.00
07/07/2010	ALBI On 04-November-10			Index Future	328.22	326.6920	328.2240	326.6920	0.00
07/07/2010	CRD1 On 05-August-10			Index Future	142.79	142.3630	142.7860	142.3630	2.00
07/07/2010	CRD1 On 04-November-10			Index Future	145.16	144.7310	145.1610	144.7310	0.00
07/07/2010	GOVI On 05-August-10			GOVI	324.05	322.5650	324.0470	322.5650	326.00
07/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	86514	7	86514	7	0.00
07/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	2044	0	2044	0	0.00
07/07/2010	GOVI On 04-November-10			GOVI	329.44	327.9310	329.4380	327.9310	0.00
07/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	4380	0	4380	0	0.00
07/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	4280	0	4280	0	0.00
07/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	4480	0	4480	0	0.00
07/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	1	0	1	0.00
07/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	1	0	1	0.00
07/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	1	0	1	0.00
07/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2010	ILBI On 05-August-10			Index Future	380.30	380.2260	380.3030	380.2260	501.00
07/07/2010	ILBI On 04-November-10			Index Future	386.72	386.6370	386.7160	386.6370	0.00
07/07/2010	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
07/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.56	93.4700	6.5550	93.4700	2,000.00
07/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.42	93.5750	6.4150	93.5750	1,000.00
07/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.41	93.6180	6.4050	93.6180	1,000.00
07/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.34	93.6590	6.3350	93.6590	0.00
07/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.33	93.6590	6.3250	93.6590	0.00
07/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.33	93.6580	6.3250	93.6580	0.00
07/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.35	93.6360	6.3450	93.6360	5,500.00
07/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.54	93.4920	6.5350	93.4920	4,500.00
07/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.79	93.1670	6.7850	93.1670	6,000.00
07/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	7.06	92.9070	7.0550	92.9070	5,000.00
07/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.32	92.6470	7.3150	92.6470	0.00
07/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.39	92.5770	7.3850	92.5770	0.00
07/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
07/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
07/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/07/2010	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
07/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
07/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
07/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
07/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
07/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
07/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
07/07/2010	OTH1 On 05-August-10			Index Future	315.98	314.3410	315.9820	314.3410	3.00
07/07/2010	OTH1 On 04-November-10			Index Future	321.24	319.5690	321.2380	319.5690	0.00
07/07/2010	R157 On 05-August-10			Bond Future	7.77	128.6842	7.7700	128.6842	4,923.00
07/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4543	4	4543	4	0.00
07/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3410	3	3410	3	0.00
07/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5666	5	5666	5	0.00
07/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	119	0	119	0	500.00
07/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2289	2	2289	2	500.00
07/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1409	2	1409	2	0.00
07/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
07/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	37	0	37	0	0.00
07/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	6	0	6	0	2,500.00
07/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	1	0	1	0	0.00
07/07/2010	R157 On 04-November-10			Bond Future	7.84	124.0048	7.8360	124.0048	0.00
07/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3287	3	3287	3	0.00
07/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3472	3	3472	3	0.00
07/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	568	0	568	0	500.00
07/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3104	3	3104	3	0.00
07/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	369	0	369	0	0.00
07/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2099	2	2099	2	0.00
07/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	298	0	298	0	0.00
07/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	332	0	332	0	0.00
07/07/2010	R157 On 03-February-11			Bond Future	7.88	126.2489	7.8790	126.2489	0.00
07/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1598	1	1598	1	0.00
07/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1720	1	1720	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
07/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1481	1	1481	1	0.00
07/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1606	2	1606	2	0.00
07/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1416	2	1416	2	0.00
07/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1508	2	1508	2	0.00
07/07/2010	R186 On 05-August-10			Bond Future	8.83	115.0642	8.8300	115.0642	20,936.00
07/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	4054	3	4054	3	0.00
07/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	879	1	879	1	816.00
07/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	228	0	228	0	144.00
07/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	8251	8	8251	8	0.00
07/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	10330	10	10330	10	0.00
07/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	2206	2	2206	2	48.00
07/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	612	1	612	1	48.00
07/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	3418	4	3418	4	0.00
07/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	2	0	2	0	3,000.00
07/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	8	0	8	0	960.00
07/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1641	2	1641	2	0.00
07/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	176	0	176	0	0.00
07/07/2010	R186 On 04-November-10			Bond Future	8.89	116.9801	8.8900	116.9801	0.00
07/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4852	4	4852	4	0.00
07/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	5169	5	5169	5	0.00
07/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2187	2	2187	2	9,800.00
07/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4544	4	4544	4	0.00
07/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1706	2	1706	2	0.00
07/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3504	4	3504	4	0.00
07/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1438	2	1438	2	0.00
07/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1566	2	1566	2	0.00
07/07/2010	R186 On 03-February-11			Bond Future	8.94	113.8061	8.9360	113.8061	0.00
07/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	4069	4	4069	4	0.00
07/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3815	3	3815	3	0.00
07/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4330	4	4330	4	0.00
07/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3288	4	3288	4	0.00
07/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3686	4	3686	4	0.00
07/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3482	4	3482	4	0.00

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07/07/2010	R201 On 05-August-10			Bond Future	7.63	104.9073	7.6290	104.9073	1,388.00
07/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4981	5	4981	5	0.00
07/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
07/07/2010	R201 On 04-November-10			Bond Future	7.69	106.6528	7.6870	106.6528	0.00
07/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3021	3	3021	3	0.00
07/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3173	3	3173	3	0.00
07/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2870	3	2870	3	0.00
07/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	203	0	203	0	0.00
07/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	163	0	163	0	0.00
07/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	183	0	183	0	0.00
07/07/2010	R201 On 03-February-11			Bond Future	7.72	104.1562	7.7170	104.1562	0.00
07/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1746	2	1746	2	0.00
07/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1859	2	1859	2	0.00
07/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1637	1	1637	1	0.00
07/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	858	1	858	1	0.00
07/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	748	1	748	1	0.00
07/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	801	1	801	1	0.00
07/07/2010	R203 On 05-August-10			Bond Future	8.39	102.0257	8.3940	102.0257	3,767.00
07/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4368	4	4368	4	0.00
07/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	6	0	6	0	0.00
07/07/2010	R203 On 04-November-10			Bond Future	8.47	99.5526	8.4700	99.5526	0.00
07/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4205	4	4205	4	0.00
07/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3999	4	3999	4	0.00
07/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4414	4	4414	4	0.00
07/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	306	0	306	0	0.00
07/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	374	0	374	0	0.00
07/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	338	0	338	0	0.00
07/07/2010	R203 On 03-February-11			Bond Future	8.53	101.3589	8.5300	101.3589	0.00
07/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1792	2	1792	2	0.00
07/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1665	1	1665	1	0.00
07/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1927	2	1927	2	0.00
07/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1829	2	1829	2	0.00
07/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2060	2	2060	2	0.00

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07/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1940	2	1940	2	0.00
07/07/2010	R204 On 05-August-10			Bond Future	8.50	97.5317	8.5030	97.5317	2,664.00
07/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4214	4	4214	4	0.00
07/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1436	1	1436	1	0.00
07/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	201	0	201	0	249.00
07/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1653	1	1653	1	83.00
07/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	237	0	237	0	83.00
07/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1680	2	1680	2	0.00
07/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	304	1	304	1	650.00
07/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	11	0	11	0	780.00
07/07/2010	R204 On 04-November-10			Bond Future	8.57	99.1529	8.5730	99.1529	0.00
07/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4201	4	4201	4	0.00
07/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4425	4	4425	4	0.00
07/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	3980	4	3980	4	0.00
07/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	524	1	524	1	0.00
07/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	432	1	432	1	0.00
07/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	476	1	476	1	0.00
07/07/2010	R204 On 03-February-11			Bond Future	8.63	96.9136	8.6270	96.9136	0.00
07/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1808	2	1808	2	0.00
07/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1947	2	1947	2	0.00
07/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1676	1	1676	1	0.00
07/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2656	3	2656	3	0.00
07/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2372	3	2372	3	0.00
07/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2510	3	2510	3	0.00
07/07/2010	R206 On 05-August-10			Bond Future	7.53	100.1441	7.5290	100.1441	0.00
07/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4256	4	4256	4	0.00
07/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
07/07/2010	R206 On 04-November-10			Bond Future	7.59	101.8075	7.5870	101.8075	0.00
07/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2603	2	2603	2	0.00
07/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2481	2	2481	2	0.00
07/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2726	2	2726	2	0.00
07/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	94	0	94	0	0.00
07/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	118	0	118	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	105	0	105	0	0.00
07/07/2010	R206 On 03-February-11			Bond Future	7.61	99.8750	7.6140	99.8750	0.00
07/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1487	1	1487	1	0.00
07/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1398	1	1398	1	0.00
07/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1579	1	1579	1	0.00
07/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	461	1	461	1	0.00
07/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	535	1	535	1	0.00
07/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	497	1	497	1	0.00
07/07/2010	R207 On 05-August-10			Bond Future	8.65	91.1688	8.6520	91.1688	4,639.00
07/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	4906	4	4906	4	0.00
07/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	3527	3	3527	3	0.00
07/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	78	0	78	0	250.00
07/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	36	0	36	0	100.00
07/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2526	3	2526	3	0.00
07/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	7	0	7	0	150.00
07/07/2010	R207 On 04-November-10			Bond Future	8.72	92.6903	8.7190	92.6903	0.00
07/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3752	3	3752	3	0.00
07/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	3971	4	3971	4	0.00
07/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3537	3	3537	3	0.00
07/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	774	1	774	1	0.00
07/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	647	1	647	1	0.00
07/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	708	1	708	1	0.00
07/07/2010	R207 On 03-February-11			Bond Future	8.77	90.7273	8.7720	90.7273	0.00
07/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2201	2	2201	2	0.00
07/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2359	2	2359	2	0.00
07/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2051	2	2051	2	0.00
07/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2465	3	2465	3	0.00
07/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2199	2	2199	2	0.00
07/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2327	3	2327	3	0.00
07/07/2010	R208 On 05-August-10			Bond Future	8.68	88.6184	8.6810	88.6184	11,317.00
07/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4938	4	4938	4	0.00
07/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	11	0	11	0	0.00
07/07/2010	R208 On 04-November-10			Bond Future	8.75	86.6927	8.7460	86.6927	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
07/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3803	3	3803	3	0.00
07/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3583	3	3583	3	0.00
07/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4029	4	4029	4	0.00
07/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	716	1	716	1	0.00
07/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	856	1	856	1	0.00
07/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	782	1	782	1	0.00
07/07/2010	R208 On 03-February-11			Bond Future	8.80	88.2713	8.7960	88.2713	0.00
07/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2188	2	2188	2	0.00
07/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2035	2	2035	2	0.00
07/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2348	2	2348	2	0.00
07/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2324	3	2324	3	0.00
07/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2616	3	2616	3	0.00
07/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2466	3	2466	3	0.00
07/07/2010	R209 On 05-August-10			Bond Future	8.78	76.0144	8.7750	76.0144	2,417.00
07/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	969	1	969	1	0.00
07/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1169	2	1169	2	0.00
07/07/2010	R209 On 04-November-10			Bond Future	8.82	74.1243	8.8200	74.1243	0.00
07/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	3151	3	3151	3	0.00
07/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	3391	3	3391	3	0.00
07/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2919	3	2919	3	0.00
07/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1900	2	1900	2	0.00
07/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1603	2	1603	2	0.00
07/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1746	2	1746	2	0.00
07/07/2010	R209 On 03-February-11			Bond Future	8.86	75.4765	8.8550	75.4765	0.00
07/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3808	3	3808	3	0.00
07/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	4037	4	4037	4	0.00
07/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3583	3	3583	3	0.00
07/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2841	3	2841	3	0.00
07/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2528	3	2528	3	0.00
07/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2681	3	2681	3	0.00
07/07/2010	TRT1 On 05-August-10			Index Future	320.18	318.7140	320.1800	318.7140	100.00
07/07/2010	TRT1 On 04-November-10			Index Future	325.51	324.0160	325.5060	324.0160	0.00
08/07/2010	AL7T On 05-August-10			Index Future	350.71	348.5060	350.7120	348.5060	58.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2010	ALBI On 05-August-10			Index Future	322.99	322.8530	322.9860	322.8530	1,255.00
08/07/2010	ALBI On 04-November-10			Index Future	328.36	328.2240	328.3590	328.2240	0.00
08/07/2010	CRD1 On 05-August-10			Index Future	142.84	142.7860	142.8420	142.7860	2.00
08/07/2010	CRD1 On 04-November-10			Index Future	145.22	145.1610	145.2180	145.1610	0.00
08/07/2010	GOVI On 05-August-10			GOVI	324.16	324.0470	324.1640	324.0470	326.00
08/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	87455	9	87455	9	0.00
08/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	1815	0	1815	0	0.00
08/07/2010	GOVI On 04-November-10			GOVI	329.56	329.4380	329.5560	329.4380	0.00
08/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	5560	0	5560	0	0.00
08/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	5460	0	5460	0	0.00
08/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	5660	0	5660	0	0.00
08/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
08/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
08/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
08/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/07/2010	ILBI On 05-August-10			Index Future	380.47	380.3030	380.4700	380.3030	501.00
08/07/2010	ILBI On 04-November-10			Index Future	386.89	386.7160	386.8880	386.7160	0.00
08/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
08/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.52	93.4450	6.5150	93.4450	2,000.00
08/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.39	93.5850	6.3890	93.5850	1,000.00
08/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.34	93.5950	6.3420	93.5950	1,000.00
08/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.28	93.6650	6.2810	93.6650	0.00
08/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.28	93.6750	6.2810	93.6750	0.00
08/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.28	93.6750	6.2810	93.6750	0.00
08/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.30	93.6550	6.3010	93.6550	5,500.00
08/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.39	93.4650	6.3860	93.4650	4,500.00
08/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.68	93.2150	6.6790	93.2150	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.94	92.9450	6.9440	92.9450	5,000.00
08/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.21	92.6850	7.2090	92.6850	0.00
08/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.28	92.6150	7.2810	92.6150	0.00
08/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
08/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
08/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
08/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
08/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
08/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
08/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
08/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
08/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
08/07/2010	OTH1 On 05-August-10			Index Future	316.21	315.9820	316.2060	315.9820	3.00
08/07/2010	OTH1 On 04-November-10			Index Future	321.47	321.2380	321.4660	321.2380	0.00
08/07/2010	R157 On 05-August-10			Bond Future	7.76	129.1814	7.7590	129.1814	4,923.00
08/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4595	5	4595	5	0.00
08/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3461	3	3461	3	0.00
08/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5719	6	5719	6	0.00
08/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	122	0	122	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2335	2	2335	2	500.00
08/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1360	1	1360	1	0.00
08/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	1	0	1	0	0.00
08/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	31	0	31	0	0.00
08/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	5	0	5	0	2,500.00
08/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	1	0	1	0	0.00
08/07/2010	R157 On 04-November-10			Bond Future	7.82	124.5097	7.8240	124.5097	0.00
08/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3327	3	3327	3	0.00
08/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3514	3	3514	3	0.00
08/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	581	1	581	1	500.00
08/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3144	3	3144	3	0.00
08/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	354	0	354	0	0.00
08/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2058	2	2058	2	0.00
08/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	286	0	286	0	0.00
08/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	318	0	318	0	0.00
08/07/2010	R157 On 03-February-11			Bond Future	7.87	126.7541	7.8660	126.7541	0.00
08/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1623	2	1623	2	0.00
08/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1746	2	1746	2	0.00
08/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1505	1	1505	1	0.00
08/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1574	2	1574	2	0.00
08/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1386	1	1386	1	0.00
08/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1477	2	1477	2	0.00
08/07/2010	R186 On 05-August-10			Bond Future	8.83	115.7526	8.8290	115.7526	20,936.00
08/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	4052	4	4052	4	0.00
08/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	862	1	862	1	816.00
08/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	8259	8	8259	8	0.00
08/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	10339	10	10339	10	0.00
08/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	217	0	217	0	144.00
08/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	2194	2	2194	2	48.00
08/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	591	1	591	1	48.00
08/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	3398	3	3398	3	0.00
08/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	1	0	1	0	3,000.00
08/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	7	0	7	0	960.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1614	2	1614	2	0.00
08/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	165	0	165	0	0.00
08/07/2010	R186 On 04-November-10			Bond Future	8.89	117.6766	8.8890	117.6766	0.00
08/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4847	5	4847	5	0.00
08/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	5165	5	5165	5	0.00
08/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2179	2	2179	2	9,800.00
08/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4539	5	4539	5	0.00
08/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1691	2	1691	2	0.00
08/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3487	4	3487	4	0.00
08/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1424	1	1424	1	0.00
08/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1551	2	1551	2	0.00
08/07/2010	R186 On 03-February-11			Bond Future	8.94	114.5206	8.9360	114.5206	0.00
08/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	4060	4	4060	4	0.00
08/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3806	4	3806	4	0.00
08/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4321	4	4321	4	0.00
08/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3279	3	3279	3	0.00
08/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3677	4	3677	4	0.00
08/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3473	3	3473	3	0.00
08/07/2010	R201 On 05-August-10			Bond Future	7.61	105.2958	7.6080	105.2958	1,388.00
08/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	5060	5	5060	5	0.00
08/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
08/07/2010	R201 On 04-November-10			Bond Future	7.66	107.0461	7.6640	107.0461	0.00
08/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3089	3	3089	3	0.00
08/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3243	3	3243	3	0.00
08/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2937	3	2937	3	0.00
08/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	189	0	189	0	0.00
08/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	152	0	152	0	0.00
08/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	169	0	169	0	0.00
08/07/2010	R201 On 03-February-11			Bond Future	7.69	104.5582	7.6930	104.5582	0.00
08/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1794	2	1794	2	0.00
08/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1909	2	1909	2	0.00
08/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1684	2	1684	2	0.00
08/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	824	1	824	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
08/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	717	1	717	1	0.00
08/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	768	1	768	1	0.00
08/07/2010	R203 On 05-August-10			Bond Future	8.39	102.5690	8.3930	102.5690	3,767.00
08/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4372	4	4372	4	0.00
08/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	4	0	4	0	0.00
08/07/2010	R203 On 04-November-10			Bond Future	8.47	100.1097	8.4700	100.1097	0.00
08/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4201	4	4201	4	0.00
08/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3994	4	3994	4	0.00
08/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4411	4	4411	4	0.00
08/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	303	0	303	0	0.00
08/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	369	0	369	0	0.00
08/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	334	0	334	0	0.00
08/07/2010	R203 On 03-February-11			Bond Future	8.53	101.9232	8.5290	101.9232	0.00
08/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1790	2	1790	2	0.00
08/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1663	2	1663	2	0.00
08/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1925	2	1925	2	0.00
08/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1822	2	1822	2	0.00
08/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2053	2	2053	2	0.00
08/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1933	2	1933	2	0.00
08/07/2010	R204 On 05-August-10			Bond Future	8.49	98.1312	8.4920	98.1312	2,664.00
08/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4276	4	4276	4	0.00
08/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1473	1	1473	1	0.00
08/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	205	0	205	0	249.00
08/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1694	2	1694	2	83.00
08/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	214	0	214	0	83.00
08/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1620	2	1620	2	0.00
08/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	278	0	278	0	650.00
08/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	9	0	9	0	780.00
08/07/2010	R204 On 04-November-10			Bond Future	8.56	99.7654	8.5620	99.7654	0.00
08/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4247	4	4247	4	0.00
08/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4472	4	4472	4	0.00
08/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4025	4	4025	4	0.00
08/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	506	1	506	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
08/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	417	0	417	0	0.00
08/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	460	0	460	0	0.00
08/07/2010	R204 On 03-February-11			Bond Future	8.62	97.5327	8.6150	97.5327	0.00
08/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1833	2	1833	2	0.00
08/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1974	2	1974	2	0.00
08/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1700	2	1700	2	0.00
08/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2614	3	2614	3	0.00
08/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2333	2	2333	2	0.00
08/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2469	3	2469	3	0.00
08/07/2010	R206 On 05-August-10			Bond Future	7.50	100.4555	7.4980	100.4555	0.00
08/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4348	4	4348	4	0.00
08/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
08/07/2010	R206 On 04-November-10			Bond Future	7.55	102.1264	7.5530	102.1264	0.00
08/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2686	3	2686	3	0.00
08/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2563	2	2563	2	0.00
08/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2810	3	2810	3	0.00
08/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	83	0	83	0	0.00
08/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	106	0	106	0	0.00
08/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	94	0	94	0	0.00
08/07/2010	R206 On 03-February-11			Bond Future	7.58	100.1945	7.5760	100.1945	0.00
08/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1552	1	1552	1	0.00
08/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1460	1	1460	1	0.00
08/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1646	2	1646	2	0.00
08/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	430	0	430	0	0.00
08/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	499	1	499	1	0.00
08/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	463	0	463	0	0.00
08/07/2010	R207 On 05-August-10			Bond Future	8.64	91.6104	8.6410	91.6104	4,639.00
08/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	4971	5	4971	5	0.00
08/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	3587	4	3587	4	0.00
08/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	79	0	79	0	250.00
08/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	30	0	30	0	100.00
08/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2461	3	2461	3	0.00
08/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	6	0	6	0	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2010	R207 On 04-November-10			Bond Future	8.71	93.1342	8.7080	93.1342	0.00
08/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3795	4	3795	4	0.00
08/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4015	4	4015	4	0.00
08/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3579	4	3579	4	0.00
08/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	751	1	751	1	0.00
08/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	626	1	626	1	0.00
08/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	686	1	686	1	0.00
08/07/2010	R207 On 03-February-11			Bond Future	8.76	91.1791	8.7600	91.1791	0.00
08/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2230	2	2230	2	0.00
08/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2390	2	2390	2	0.00
08/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2079	2	2079	2	0.00
08/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2424	2	2424	2	0.00
08/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2161	2	2161	2	0.00
08/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2287	2	2287	2	0.00
08/07/2010	R208 On 05-August-10			Bond Future	8.67	89.2033	8.6710	89.2033	11,317.00
08/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4998	5	4998	5	0.00
08/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	8	0	8	0	0.00
08/07/2010	R208 On 04-November-10			Bond Future	8.74	87.2850	8.7350	87.2850	0.00
08/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3847	4	3847	4	0.00
08/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3625	4	3625	4	0.00
08/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4074	4	4074	4	0.00
08/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	694	1	694	1	0.00
08/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	830	1	830	1	0.00
08/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	759	1	759	1	0.00
08/07/2010	R208 On 03-February-11			Bond Future	8.79	88.8711	8.7850	88.8711	0.00
08/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2216	2	2216	2	0.00
08/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2061	2	2061	2	0.00
08/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2377	2	2377	2	0.00
08/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2287	2	2287	2	0.00
08/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2576	3	2576	3	0.00
08/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2427	2	2427	2	0.00
08/07/2010	R209 On 05-August-10			Bond Future	8.79	76.6660	8.7850	76.6660	2,417.00
08/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	913	1	913	1	0.00

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08/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1193	1	1193	1	0.00
08/07/2010	R209 On 04-November-10			Bond Future	8.83	74.7934	8.8300	74.7934	0.00
08/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	3094	3	3094	3	0.00
08/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	3332	3	3332	3	0.00
08/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2863	3	2863	3	0.00
08/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1923	2	1923	2	0.00
08/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1623	2	1623	2	0.00
08/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1768	2	1768	2	0.00
08/07/2010	R209 On 03-February-11			Bond Future	8.87	76.1484	8.8650	76.1484	0.00
08/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3755	4	3755	4	0.00
08/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3983	4	3983	4	0.00
08/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3532	4	3532	4	0.00
08/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2869	3	2869	3	0.00
08/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2552	3	2552	3	0.00
08/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2706	3	2706	3	0.00
08/07/2010	TRT1 On 05-August-10			Index Future	320.30	320.1800	320.2980	320.1800	100.00
08/07/2010	TRT1 On 04-November-10			Index Future	325.63	325.5060	325.6260	325.5060	0.00
09/07/2010	AL7T On 05-August-10			Index Future	351.16	350.7120	351.1580	350.7120	58.00
09/07/2010	ALBI On 05-August-10			Index Future	323.28	322.9860	323.2800	322.9860	1,255.00
09/07/2010	ALBI On 04-November-10			Index Future	328.66	328.3590	328.6580	328.3590	0.00
09/07/2010	CRD1 On 05-August-10			Index Future	142.91	142.8420	142.9070	142.8420	2.00
09/07/2010	CRD1 On 04-November-10			Index Future	145.29	145.2180	145.2850	145.2180	0.00
09/07/2010	GOVI On 05-August-10			GOVI	324.44	324.1640	324.4430	324.1640	326.00
09/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	89932	9	89932	9	0.00
09/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	1502	0	1502	0	0.00
09/07/2010	GOVI On 04-November-10			GOVI	329.84	329.5560	329.8400	329.5560	0.00
09/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	8400	1	8400	1	0.00
09/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	8300	1	8300	1	0.00
09/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	8500	1	8500	1	0.00
09/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
09/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
09/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
09/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

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09/07/2010	ILBI On 05-August-10			Index Future	380.21	380.4700	380.2080	380.4700	501.00
09/07/2010	ILBI On 04-November-10			Index Future	386.62	386.8880	386.6220	386.8880	0.00
09/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
09/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.53	93.4850	6.5250	93.4850	2,000.00
09/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.39	93.6110	6.3850	93.6110	1,000.00
09/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.38	93.6580	6.3750	93.6580	1,000.00
09/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.31	93.7190	6.3050	93.7190	0.00
09/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.30	93.7190	6.2950	93.7190	0.00
09/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.30	93.7190	6.2950	93.7190	0.00
09/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.32	93.6990	6.3150	93.6990	5,500.00
09/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.47	93.6140	6.4650	93.6140	4,500.00
09/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.71	93.3210	6.7050	93.3210	6,000.00
09/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.96	93.0560	6.9550	93.0560	5,000.00
09/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.21	92.7910	7.2050	92.7910	0.00
09/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7190	7.2550	92.7190	0.00
09/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
09/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
09/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/07/2010	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
09/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
09/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
09/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
09/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
09/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
09/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
09/07/2010	OTH1 On 05-August-10			Index Future	316.59	316.2060	316.5850	316.2060	3.00
09/07/2010	OTH1 On 04-November-10			Index Future	321.85	321.4660	321.8510	321.4660	0.00
09/07/2010	R157 On 05-August-10			Bond Future	7.75	129.2336	7.7490	129.2336	4,923.00
09/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4642	5	4642	5	0.00
09/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3507	3	3507	3	0.00
09/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5766	6	5766	6	0.00
09/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2378	2	2378	2	500.00
09/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	124	0	124	0	500.00
09/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1314	1	1314	1	0.00
09/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
09/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	26	0	26	0	0.00
09/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	3	0	3	0	2,500.00
09/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
09/07/2010	R157 On 04-November-10			Bond Future	7.81	124.5640	7.8130	124.5640	0.00
09/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3365	3	3365	3	0.00
09/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3552	4	3552	4	0.00
09/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	592	1	592	1	500.00
09/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3180	3	3180	3	0.00
09/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	340	0	340	0	0.00
09/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2019	2	2019	2	0.00
09/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	274	0	274	0	0.00
09/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	306	0	306	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2010	R157 On 03-February-11			Bond Future	7.85	126.8100	7.8540	126.8100	0.00
09/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1647	2	1647	2	0.00
09/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1771	2	1771	2	0.00
09/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1527	2	1527	2	0.00
09/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1544	2	1544	2	0.00
09/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1359	1	1359	1	0.00
09/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1450	1	1450	1	0.00
09/07/2010	R186 On 05-August-10			Bond Future	8.82	115.7621	8.8180	115.7621	20,936.00
09/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	4136	4	4136	4	0.00
09/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	884	1	884	1	816.00
09/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	8362	8	8362	8	0.00
09/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	220	0	220	0	144.00
09/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	10443	10	10443	10	0.00
09/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	2249	2	2249	2	48.00
09/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	542	1	542	1	48.00
09/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	3297	3	3297	3	0.00
09/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	1	0	1	0	3,000.00
09/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	6	0	6	0	960.00
09/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1532	2	1532	2	0.00
09/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	144	0	144	0	0.00
09/07/2010	R186 On 04-November-10			Bond Future	8.88	117.6859	8.8780	117.6859	0.00
09/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4907	5	4907	5	0.00
09/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	5227	5	5227	5	0.00
09/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2213	2	2213	2	9,800.00
09/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4596	5	4596	5	0.00
09/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1646	2	1646	2	0.00
09/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3418	3	3418	3	0.00
09/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1383	1	1383	1	0.00
09/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1509	2	1509	2	0.00
09/07/2010	R186 On 03-February-11			Bond Future	8.92	114.5206	8.9240	114.5206	0.00
09/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	4111	4	4111	4	0.00
09/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3855	4	3855	4	0.00
09/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4375	4	4375	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
09/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3223	3	3223	3	0.00
09/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3616	4	3616	4	0.00
09/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3414	3	3414	3	0.00
09/07/2010	R201 On 05-August-10			Bond Future	7.60	105.3744	7.5970	105.3744	1,388.00
09/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	5101	5	5101	5	0.00
09/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
09/07/2010	R201 On 04-November-10			Bond Future	7.65	107.1278	7.6520	107.1278	0.00
09/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3124	3	3124	3	0.00
09/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3279	3	3279	3	0.00
09/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2972	3	2972	3	0.00
09/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	181	0	181	0	0.00
09/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	145	0	145	0	0.00
09/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	161	0	161	0	0.00
09/07/2010	R201 On 03-February-11			Bond Future	7.68	104.6389	7.6810	104.6389	0.00
09/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1817	2	1817	2	0.00
09/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1933	2	1933	2	0.00
09/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1706	2	1706	2	0.00
09/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	806	1	806	1	0.00
09/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	701	1	701	1	0.00
09/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	751	1	751	1	0.00
09/07/2010	R203 On 05-August-10			Bond Future	8.37	102.5742	8.3720	102.5742	3,767.00
09/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4481	4	4481	4	0.00
09/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	3	0	3	0	0.00
09/07/2010	R203 On 04-November-10			Bond Future	8.45	100.1097	8.4470	100.1097	0.00
09/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4296	4	4296	4	0.00
09/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	4088	4	4088	4	0.00
09/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4507	4	4507	4	0.00
09/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	282	0	282	0	0.00
09/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	346	0	346	0	0.00
09/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	312	0	312	0	0.00
09/07/2010	R203 On 03-February-11			Bond Future	8.51	101.9282	8.5060	101.9282	0.00
09/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1843	2	1843	2	0.00
09/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1713	2	1713	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1980	2	1980	2	0.00
09/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1763	2	1763	2	0.00
09/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1990	2	1990	2	0.00
09/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1873	2	1873	2	0.00
09/07/2010	R204 On 05-August-10			Bond Future	8.48	98.1949	8.4810	98.1949	2,664.00
09/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4338	4	4338	4	0.00
09/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1510	1	1510	1	0.00
09/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1736	2	1736	2	83.00
09/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	210	0	210	0	249.00
09/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	192	0	192	0	83.00
09/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1561	2	1561	2	0.00
09/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	251	0	251	0	650.00
09/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	8	0	8	0	780.00
09/07/2010	R204 On 04-November-10			Bond Future	8.55	99.8275	8.5510	99.8275	0.00
09/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4292	4	4292	4	0.00
09/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4518	4	4518	4	0.00
09/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4069	4	4069	4	0.00
09/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	488	1	488	1	0.00
09/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	401	0	401	0	0.00
09/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	443	0	443	0	0.00
09/07/2010	R204 On 03-February-11			Bond Future	8.60	97.5987	8.6030	97.5987	0.00
09/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1859	2	1859	2	0.00
09/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	2001	2	2001	2	0.00
09/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1725	2	1725	2	0.00
09/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2573	3	2573	3	0.00
09/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2294	2	2294	2	0.00
09/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2429	2	2429	2	0.00
09/07/2010	R206 On 05-August-10			Bond Future	7.50	100.5476	7.4970	100.5476	0.00
09/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4351	4	4351	4	0.00
09/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
09/07/2010	R206 On 04-November-10			Bond Future	7.55	102.2209	7.5520	102.2209	0.00
09/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2687	3	2687	3	0.00
09/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2564	3	2564	3	0.00

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09/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2811	3	2811	3	0.00
09/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	81	0	81	0	0.00
09/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	104	0	104	0	0.00
09/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	92	0	92	0	0.00
09/07/2010	R206 On 03-February-11			Bond Future	7.58	100.2926	7.5760	100.2926	0.00
09/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1550	2	1550	2	0.00
09/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1458	1	1458	1	0.00
09/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1644	2	1644	2	0.00
09/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	428	0	428	0	0.00
09/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	497	0	497	0	0.00
09/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	461	0	461	0	0.00
09/07/2010	R207 On 05-August-10			Bond Future	8.61	91.6763	8.6100	91.6763	4,639.00
09/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	5155	5	5155	5	0.00
09/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	3765	4	3765	4	0.00
09/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	93	0	93	0	250.00
09/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	22	0	22	0	100.00
09/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2289	2	2289	2	0.00
09/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	4	0	4	0	150.00
09/07/2010	R207 On 04-November-10			Bond Future	8.68	93.1987	8.6750	93.1987	0.00
09/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3937	4	3937	4	0.00
09/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4160	4	4160	4	0.00
09/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3717	4	3717	4	0.00
09/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	695	1	695	1	0.00
09/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	577	1	577	1	0.00
09/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	634	1	634	1	0.00
09/07/2010	R207 On 03-February-11			Bond Future	8.73	91.2480	8.7260	91.2480	0.00
09/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2326	2	2326	2	0.00
09/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2489	2	2489	2	0.00
09/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2170	2	2170	2	0.00
09/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2320	2	2320	2	0.00
09/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2064	2	2064	2	0.00
09/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2188	2	2188	2	0.00
09/07/2010	R208 On 05-August-10			Bond Future	8.65	89.2658	8.6500	89.2658	11,317.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	5128	5	5128	5	0.00
09/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	7	0	7	0	0.00
09/07/2010	R208 On 04-November-10			Bond Future	8.71	87.3525	8.7130	87.3525	0.00
09/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3942	4	3942	4	0.00
09/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3718	4	3718	4	0.00
09/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4172	4	4172	4	0.00
09/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	656	1	656	1	0.00
09/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	788	1	788	1	0.00
09/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	719	1	719	1	0.00
09/07/2010	R208 On 03-February-11			Bond Future	8.76	88.9375	8.7620	88.9375	0.00
09/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2280	2	2280	2	0.00
09/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2123	2	2123	2	0.00
09/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2444	2	2444	2	0.00
09/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2215	2	2215	2	0.00
09/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2499	3	2499	3	0.00
09/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2353	2	2353	2	0.00
09/07/2010	R209 On 05-August-10			Bond Future	8.77	76.5860	8.7740	76.5860	2,417.00
09/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	935	1	935	1	0.00
09/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1127	1	1127	1	0.00
09/07/2010	R209 On 04-November-10			Bond Future	8.82	74.7141	8.8190	74.7141	0.00
09/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	3137	3	3137	3	0.00
09/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	3377	3	3377	3	0.00
09/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2904	3	2904	3	0.00
09/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1877	2	1877	2	0.00
09/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1581	2	1581	2	0.00
09/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1724	2	1724	2	0.00
09/07/2010	R209 On 03-February-11			Bond Future	8.85	76.0698	8.8540	76.0698	0.00
09/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3797	4	3797	4	0.00
09/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	4027	4	4027	4	0.00
09/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3573	4	3573	4	0.00
09/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2823	3	2823	3	0.00
09/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2510	3	2510	3	0.00
09/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2662	3	2662	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2010	TRT1 On 05-August-10			Index Future	320.58	320.2980	320.5760	320.2980	100.00
09/07/2010	TRT1 On 04-November-10			Index Future	325.91	325.6260	325.9090	325.6260	0.00
12/07/2010	AL7T On 05-August-10			Index Future	351.26	351.1580	351.2570	351.1580	58.00
12/07/2010	ALBI On 05-August-10			Index Future	324.16	323.2800	324.1570	323.2800	1,255.00
12/07/2010	ALBI On 04-November-10			Index Future	329.55	328.6580	329.5500	328.6580	0.00
12/07/2010	CRD1 On 05-August-10			Index Future	143.18	142.9070	143.1830	142.9070	2.00
12/07/2010	CRD1 On 04-November-10			Index Future	145.57	145.2850	145.5650	145.2850	0.00
12/07/2010	GOVI On 05-August-10			GOVI	325.31	324.4430	325.3060	324.4430	326.00
12/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	97832	9	97832	9	0.00
12/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	772	0	772	0	0.00
12/07/2010	GOVI On 04-November-10			GOVI	330.72	329.8400	330.7180	329.8400	0.00
12/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	17180	1	17180	1	0.00
12/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	17080	1	17080	1	0.00
12/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	17280	1	17280	1	0.00
12/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
12/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
12/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
12/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/07/2010	ILBI On 05-August-10			Index Future	380.05	380.2080	380.0460	380.2080	501.00
12/07/2010	ILBI On 04-November-10			Index Future	386.46	386.6220	386.4600	386.6220	0.00
12/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
12/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.53	93.4750	6.5250	93.4750	2,000.00
12/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.39	93.6150	6.3850	93.6150	1,000.00
12/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.38	93.6250	6.3750	93.6250	1,000.00
12/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.31	93.6950	6.3050	93.6950	0.00
12/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
12/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.32	93.6850	6.3150	93.6850	5,500.00
12/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.47	93.5350	6.4650	93.5350	4,500.00
12/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.71	93.2950	6.7050	93.2950	6,000.00
12/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.96	93.0450	6.9550	93.0450	5,000.00
12/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
12/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
12/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
12/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
12/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
12/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
12/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
12/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
12/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
12/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
12/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
12/07/2010	OTH1 On 05-August-10			Index Future	317.54	316.5850	317.5400	316.5850	3.00
12/07/2010	OTH1 On 04-November-10			Index Future	322.82	321.8510	322.8230	321.8510	0.00
12/07/2010	R157 On 05-August-10			Bond Future	7.71	129.2811	7.7070	129.2811	4,923.00
12/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4842	5	4842	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
12/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3705	4	3705	4	0.00
12/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5966	6	5966	6	0.00
12/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2564	2	2564	2	500.00
12/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	143	0	143	0	500.00
12/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1134	1	1134	1	0.00
12/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
12/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	13	0	13	0	0.00
12/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	2	0	2	0	2,500.00
12/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	1	0	1	0	0.00
12/07/2010	R157 On 04-November-10			Bond Future	7.77	124.6137	7.7680	124.6137	0.00
12/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3526	3	3526	3	0.00
12/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3716	4	3716	4	0.00
12/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3337	3	3337	3	0.00
12/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	646	1	646	1	500.00
12/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	294	0	294	0	0.00
12/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	1869	2	1869	2	0.00
12/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	235	0	235	0	0.00
12/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	263	0	263	0	0.00
12/07/2010	R157 On 03-February-11			Bond Future	7.81	126.8615	7.8070	126.8615	0.00
12/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1744	2	1744	2	0.00
12/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1620	2	1620	2	0.00
12/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1872	2	1872	2	0.00
12/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1258	1	1258	1	0.00
12/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1435	2	1435	2	0.00
12/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1344	1	1344	1	0.00
12/07/2010	R186 On 05-August-10			Bond Future	8.79	115.8664	8.7870	115.8664	20,936.00
12/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	4379	4	4379	4	0.00
12/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	946	1	946	1	816.00
12/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	8653	8	8653	8	0.00
12/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	10737	10	10737	10	0.00
12/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	2410	2	2410	2	48.00
12/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	227	0	227	0	144.00
12/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	408	1	408	1	48.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	3009	3	3009	3	0.00
12/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
12/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	2	0	2	0	960.00
12/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1299	2	1299	2	0.00
12/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	93	0	93	0	0.00
12/07/2010	R186 On 04-November-10			Bond Future	8.85	117.7886	8.8460	117.7886	0.00
12/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	5083	5	5083	5	0.00
12/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	5410	5	5410	5	0.00
12/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4766	5	4766	5	0.00
12/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2313	2	2313	2	9,800.00
12/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1516	2	1516	2	0.00
12/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3219	3	3219	3	0.00
12/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1267	1	1267	1	0.00
12/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1385	2	1385	2	0.00
12/07/2010	R186 On 03-February-11			Bond Future	8.89	114.6311	8.8910	114.6311	0.00
12/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	4253	4	4253	4	0.00
12/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4522	4	4522	4	0.00
12/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3991	4	3991	4	0.00
12/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3447	4	3447	4	0.00
12/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3065	3	3065	3	0.00
12/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3251	3	3251	3	0.00
12/07/2010	R201 On 05-August-10			Bond Future	7.57	105.4157	7.5660	105.4157	1,388.00
12/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	5218	5	5218	5	0.00
12/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
12/07/2010	R201 On 04-November-10			Bond Future	7.62	107.1705	7.6190	107.1705	0.00
12/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3221	3	3221	3	0.00
12/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	3067	3	3067	3	0.00
12/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3377	3	3377	3	0.00
12/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	125	0	125	0	0.00
12/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	159	0	159	0	0.00
12/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	141	0	141	0	0.00
12/07/2010	R201 On 03-February-11			Bond Future	7.65	104.6792	7.6450	104.6792	0.00
12/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1888	2	1888	2	0.00

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12/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1774	2	1774	2	0.00
12/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	2006	2	2006	2	0.00
12/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	653	1	653	1	0.00
12/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	753	1	753	1	0.00
12/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	701	1	701	1	0.00
12/07/2010	R203 On 05-August-10			Bond Future	8.32	102.6844	8.3210	102.6844	3,767.00
12/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4747	4	4747	4	0.00
12/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	1	0	1	0	0.00
12/07/2010	R203 On 04-November-10			Bond Future	8.39	100.2267	8.3930	100.2267	0.00
12/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4522	4	4522	4	0.00
12/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4737	5	4737	5	0.00
12/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	4309	4	4309	4	0.00
12/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	292	0	292	0	0.00
12/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	237	0	237	0	0.00
12/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	263	0	263	0	0.00
12/07/2010	R203 On 03-February-11			Bond Future	8.45	102.0415	8.4500	102.0415	0.00
12/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1973	2	1973	2	0.00
12/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	2116	2	2116	2	0.00
12/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1837	2	1837	2	0.00
12/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1837	2	1837	2	0.00
12/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1623	2	1623	2	0.00
12/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1726	2	1726	2	0.00
12/07/2010	R204 On 05-August-10			Bond Future	8.43	98.2587	8.4300	98.2587	2,664.00
12/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4629	4	4629	4	0.00
12/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1717	2	1717	2	0.00
12/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1958	2	1958	2	83.00
12/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	250	0	250	0	249.00
12/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	118	0	118	0	83.00
12/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1305	2	1305	2	0.00
12/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	162	0	162	0	650.00
12/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	2	0	2	0	780.00
12/07/2010	R204 On 04-November-10			Bond Future	8.50	99.8896	8.4970	99.8896	0.00
12/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4532	4	4532	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4303	4	4303	4	0.00
12/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4763	5	4763	5	0.00
12/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	340	0	340	0	0.00
12/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	417	0	417	0	0.00
12/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	377	0	377	0	0.00
12/07/2010	R204 On 03-February-11			Bond Future	8.55	97.6648	8.5480	97.6648	0.00
12/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1989	2	1989	2	0.00
12/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1849	2	1849	2	0.00
12/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	2137	2	2137	2	0.00
12/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2126	2	2126	2	0.00
12/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2393	3	2393	3	0.00
12/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2255	2	2255	2	0.00
12/07/2010	R206 On 05-August-10			Bond Future	7.46	100.5506	7.4550	100.5506	0.00
12/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4476	4	4476	4	0.00
12/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
12/07/2010	R206 On 04-November-10			Bond Future	7.51	102.2237	7.5070	102.2237	0.00
12/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2797	3	2797	3	0.00
12/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2923	3	2923	3	0.00
12/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2672	3	2672	3	0.00
12/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	86	0	86	0	0.00
12/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	68	0	68	0	0.00
12/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	77	0	77	0	0.00
12/07/2010	R206 On 03-February-11			Bond Future	7.53	100.2926	7.5260	100.2926	0.00
12/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1635	2	1635	2	0.00
12/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1731	2	1731	2	0.00
12/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1541	1	1541	1	0.00
12/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	451	0	451	0	0.00
12/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	386	0	386	0	0.00
12/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	417	0	417	0	0.00
12/07/2010	R207 On 05-August-10			Bond Future	8.57	91.8623	8.5690	91.8623	4,639.00
12/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	5399	5	5399	5	0.00
12/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	102	0	102	0	250.00
12/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	4000	4	4000	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	10	0	10	0	100.00
12/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2051	2	2051	2	0.00
12/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	1	0	1	0	150.00
12/07/2010	R207 On 04-November-10			Bond Future	8.63	93.3925	8.6330	93.3925	0.00
12/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	4112	4	4112	4	0.00
12/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3888	4	3888	4	0.00
12/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4341	4	4341	4	0.00
12/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	511	1	511	1	0.00
12/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	619	1	619	1	0.00
12/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	562	1	562	1	0.00
12/07/2010	R207 On 03-February-11			Bond Future	8.68	91.4435	8.6820	91.4435	0.00
12/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2444	2	2444	2	0.00
12/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2283	2	2283	2	0.00
12/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2612	2	2612	2	0.00
12/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	1933	2	1933	2	0.00
12/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2179	2	2179	2	0.00
12/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2052	2	2052	2	0.00
12/07/2010	R208 On 05-August-10			Bond Future	8.61	89.3973	8.6080	89.3973	11,317.00
12/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	5388	5	5388	5	0.00
12/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	3	0	3	0	0.00
12/07/2010	R208 On 04-November-10			Bond Future	8.67	87.4877	8.6710	87.4877	0.00
12/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	4122	4	4122	4	0.00
12/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4356	4	4356	4	0.00
12/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3892	4	3892	4	0.00
12/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	703	1	703	1	0.00
12/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	582	1	582	1	0.00
12/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	640	1	640	1	0.00
12/07/2010	R208 On 03-February-11			Bond Future	8.72	89.0763	8.7180	89.0763	0.00
12/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2401	2	2401	2	0.00
12/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2571	2	2571	2	0.00
12/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2238	2	2238	2	0.00
12/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2347	2	2347	2	0.00
12/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2075	2	2075	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2207	2	2207	2	0.00
12/07/2010	R209 On 05-August-10			Bond Future	8.74	76.6740	8.7430	76.6740	2,417.00
12/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	1000	1	1000	1	0.00
12/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	944	1	944	1	0.00
12/07/2010	R209 On 04-November-10			Bond Future	8.79	74.8013	8.7880	74.8013	0.00
12/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	3260	3	3260	3	0.00
12/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	3507	3	3507	3	0.00
12/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	3021	3	3021	3	0.00
12/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1747	2	1747	2	0.00
12/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1465	2	1465	2	0.00
12/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1600	2	1600	2	0.00
12/07/2010	R209 On 03-February-11			Bond Future	8.82	76.1563	8.8210	76.1563	0.00
12/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3927	4	3927	4	0.00
12/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	4161	4	4161	4	0.00
12/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3697	4	3697	4	0.00
12/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2687	3	2687	3	0.00
12/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2383	3	2383	3	0.00
12/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2531	3	2531	3	0.00
12/07/2010	TRT1 On 05-August-10			Index Future	321.43	320.5760	321.4300	320.5760	100.00
12/07/2010	TRT1 On 04-November-10			Index Future	326.78	325.9090	326.7780	325.9090	0.00
13/07/2010	AL7T On 05-August-10			Index Future	353.07	351.2570	353.0730	351.2570	58.00
13/07/2010	ALBI On 05-August-10			Index Future	324.43	324.1570	324.4340	324.1570	1,255.00
13/07/2010	ALBI On 04-November-10			Index Future	329.83	329.5500	329.8310	329.5500	0.00
13/07/2010	CRD1 On 05-August-10			Index Future	143.43	143.1830	143.4300	143.1830	2.00
13/07/2010	CRD1 On 04-November-10			Index Future	145.82	145.5650	145.8160	145.5650	0.00
13/07/2010	GOVI On 05-August-10			GOVI	325.61	325.3060	325.6120	325.3060	326.00
13/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	100712	10	100712	10	0.00
13/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	592	0	592	0	0.00
13/07/2010	GOVI On 04-November-10			GOVI	331.03	330.7180	331.0290	330.7180	0.00
13/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	20290	2	20290	2	0.00
13/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	20190	2	20190	2	0.00
13/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	20390	2	20390	2	0.00
13/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
13/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
13/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/07/2010	ILBI On 05-August-10			Index Future	380.02	380.0460	380.0240	380.0460	501.00
13/07/2010	ILBI On 04-November-10			Index Future	386.44	386.4600	386.4390	386.4600	0.00
13/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
13/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.53	93.4750	6.5250	93.4750	2,000.00
13/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.39	93.6150	6.3850	93.6150	1,000.00
13/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.38	93.6250	6.3750	93.6250	1,000.00
13/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.31	93.6950	6.3050	93.6950	0.00
13/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
13/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
13/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.32	93.6850	6.3150	93.6850	5,500.00
13/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.47	93.5350	6.4650	93.5350	4,500.00
13/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.71	93.2950	6.7050	93.2950	6,000.00
13/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.96	93.0450	6.9550	93.0450	5,000.00
13/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
13/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
13/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
13/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
13/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
13/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
13/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
13/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
13/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
13/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
13/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
13/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
13/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
13/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
13/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
13/07/2010	OTH1 On 05-August-10			Index Future	317.65	317.5400	317.6530	317.5400	3.00
13/07/2010	OTH1 On 04-November-10			Index Future	322.94	322.8230	322.9370	322.8230	0.00
13/07/2010	R157 On 05-August-10			Bond Future	7.67	129.4809	7.6660	129.4809	4,923.00
13/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	5037	5	5037	5	0.00
13/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3899	4	3899	4	0.00
13/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	6161	6	6161	6	0.00
13/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2754	3	2754	3	500.00
13/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	180	0	180	0	500.00
13/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	975	1	975	1	0.00
13/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
13/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	7	0	7	0	0.00
13/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00
13/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
13/07/2010	R157 On 04-November-10			Bond Future	7.72	124.8175	7.7240	124.8175	0.00
13/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3693	4	3693	4	0.00
13/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3887	4	3887	4	0.00
13/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3501	3	3501	3	0.00
13/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	712	1	712	1	500.00
13/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	258	0	258	0	0.00

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13/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	1735	2	1735	2	0.00
13/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	206	0	206	0	0.00
13/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	231	0	231	0	0.00
13/07/2010	R157 On 03-February-11			Bond Future	7.76	127.0637	7.7600	127.0637	0.00
13/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1853	2	1853	2	0.00
13/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1725	2	1725	2	0.00
13/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1986	2	1986	2	0.00
13/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1170	1	1170	1	0.00
13/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1337	1	1337	1	0.00
13/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1251	1	1251	1	0.00
13/07/2010	R186 On 05-August-10			Bond Future	8.80	116.1610	8.7970	116.1610	20,902.00
13/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	4282	4	4282	4	0.00
13/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	881	1	881	1	816.00
13/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	8558	9	8558	9	0.00
13/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	199	0	199	0	144.00
13/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	10642	11	10642	11	0.00
13/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	2319	2	2319	2	48.00
13/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	412	0	412	0	48.00
13/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	3076	3	3076	3	0.00
13/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	1	0	1	0	3,000.00
13/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	2	0	2	0	960.00
13/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1329	1	1329	1	0.00
13/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	91	0	91	0	0.00
13/07/2010	R186 On 04-November-10			Bond Future	8.86	118.0882	8.8560	118.0882	400.00
13/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	5006	5	5006	5	0.00
13/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	5332	5	5332	5	0.00
13/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4690	5	4690	5	0.00
13/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2258	2	2258	2	9,800.00
13/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1534	2	1534	2	0.00
13/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3257	3	3257	3	0.00
13/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1283	1	1283	1	0.00
13/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1402	1	1402	1	0.00
13/07/2010	R186 On 03-February-11			Bond Future	8.90	114.9358	8.9020	114.9358	0.00

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13/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	4187	4	4187	4	0.00
13/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4454	5	4454	5	0.00
13/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3927	4	3927	4	0.00
13/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3485	3	3485	3	0.00
13/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3099	3	3099	3	0.00
13/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3287	3	3287	3	0.00
13/07/2010	R201 On 05-August-10			Bond Future	7.54	105.5320	7.5350	105.5320	1,364.00
13/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	5334	5	5334	5	0.00
13/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
13/07/2010	R201 On 04-November-10			Bond Future	7.59	107.2879	7.5850	107.2879	0.00
13/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3328	3	3328	3	0.00
13/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	3172	3	3172	3	0.00
13/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3485	3	3485	3	0.00
13/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	112	0	112	0	0.00
13/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	142	0	142	0	0.00
13/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	127	0	127	0	0.00
13/07/2010	R201 On 03-February-11			Bond Future	7.61	104.8004	7.6090	104.8004	0.00
13/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1966	2	1966	2	0.00
13/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1850	2	1850	2	0.00
13/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	2086	2	2086	2	0.00
13/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	612	1	612	1	0.00
13/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	708	1	708	1	0.00
13/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	657	1	657	1	0.00
13/07/2010	R203 On 05-August-10			Bond Future	8.30	102.9526	8.3000	102.9526	3,767.00
13/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4857	5	4857	5	0.00
13/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
13/07/2010	R203 On 04-November-10			Bond Future	8.37	100.5020	8.3710	100.5020	0.00
13/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4616	5	4616	5	0.00
13/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4833	5	4833	5	0.00
13/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	4402	4	4402	4	0.00
13/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	273	0	273	0	0.00
13/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	220	0	220	0	0.00
13/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	245	0	245	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2010	R203 On 03-February-11			Bond Future	8.43	102.3182	8.4270	102.3182	0.00
13/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	2029	2	2029	2	0.00
13/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	2175	2	2175	2	0.00
13/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1891	2	1891	2	0.00
13/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1777	2	1777	2	0.00
13/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1568	2	1568	2	0.00
13/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1668	2	1668	2	0.00
13/07/2010	R204 On 05-August-10			Bond Future	8.40	98.5549	8.3990	98.5549	2,664.00
13/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4809	5	4809	5	0.00
13/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1860	2	1860	2	0.00
13/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	2110	2	2110	2	83.00
13/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	288	0	288	0	249.00
13/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	89	0	89	0	83.00
13/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1162	1	1162	1	0.00
13/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	124	0	124	0	650.00
13/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	2	0	2	0	780.00
13/07/2010	R204 On 04-November-10			Bond Future	8.47	100.1954	8.4650	100.1954	0.00
13/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4681	5	4681	5	0.00
13/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4450	4	4450	4	0.00
13/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4914	5	4914	5	0.00
13/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	309	0	309	0	0.00
13/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	382	0	382	0	0.00
13/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	344	0	344	0	0.00
13/07/2010	R204 On 03-February-11			Bond Future	8.51	97.9685	8.5140	97.9685	0.00
13/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	2078	2	2078	2	0.00
13/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1933	2	1933	2	0.00
13/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	2230	2	2230	2	0.00
13/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2031	2	2031	2	0.00
13/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2289	2	2289	2	0.00
13/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2156	2	2156	2	0.00
13/07/2010	R206 On 05-August-10			Bond Future	7.42	100.6756	7.4240	100.6756	0.00
13/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4568	4	4568	4	0.00
13/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2010	R206 On 04-November-10			Bond Future	7.47	102.3490	7.4730	102.3490	0.00
13/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2883	3	2883	3	0.00
13/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	3009	3	3009	3	0.00
13/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2757	3	2757	3	0.00
13/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	77	0	77	0	0.00
13/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	59	0	59	0	0.00
13/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	68	0	68	0	0.00
13/07/2010	R206 On 03-February-11			Bond Future	7.49	100.4220	7.4890	100.4220	0.00
13/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1702	2	1702	2	0.00
13/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1800	2	1800	2	0.00
13/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1606	2	1606	2	0.00
13/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	420	0	420	0	0.00
13/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	359	0	359	0	0.00
13/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	388	0	388	0	0.00
13/07/2010	R207 On 05-August-10			Bond Future	8.51	92.1091	8.5080	92.1091	4,639.00
13/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	5767	5	5767	5	0.00
13/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	4364	4	4364	4	0.00
13/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	148	0	148	0	250.00
13/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	6	0	6	0	100.00
13/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	1729	2	1729	2	0.00
13/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
13/07/2010	R207 On 04-November-10			Bond Future	8.57	93.6400	8.5690	93.6400	0.00
13/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	4411	4	4411	4	0.00
13/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	4179	4	4179	4	0.00
13/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4645	4	4645	4	0.00
13/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	436	1	436	1	0.00
13/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	531	1	531	1	0.00
13/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	482	1	482	1	0.00
13/07/2010	R207 On 03-February-11			Bond Future	8.62	91.6973	8.6160	91.6973	0.00
13/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2650	2	2650	2	0.00
13/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2482	2	2482	2	0.00
13/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2826	3	2826	3	0.00
13/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	1765	2	1765	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	1996	2	1996	2	0.00
13/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	1876	2	1876	2	0.00
13/07/2010	R208 On 05-August-10			Bond Future	8.58	89.6610	8.5770	89.6610	11,285.00
13/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	5582	5	5582	5	0.00
13/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	2	0	2	0	0.00
13/07/2010	R208 On 04-November-10			Bond Future	8.64	87.7466	8.6380	87.7466	0.00
13/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	4276	4	4276	4	0.00
13/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4514	4	4514	4	0.00
13/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	4042	4	4042	4	0.00
13/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	649	1	649	1	0.00
13/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	535	1	535	1	0.00
13/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	590	1	590	1	0.00
13/07/2010	R208 On 03-February-11			Bond Future	8.69	89.3428	8.6850	89.3428	0.00
13/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2502	2	2502	2	0.00
13/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2676	3	2676	3	0.00
13/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2335	2	2335	2	0.00
13/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2244	2	2244	2	0.00
13/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	1980	2	1980	2	0.00
13/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2108	2	2108	2	0.00
13/07/2010	R209 On 05-August-10			Bond Future	8.79	76.9227	8.7930	76.9227	2,406.00
13/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	786	1	786	1	0.00
13/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1130	1	1130	1	0.00
13/07/2010	R209 On 04-November-10			Bond Future	8.84	75.0478	8.8390	75.0478	0.00
13/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	3002	3	3002	3	0.00
13/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	3238	4	3238	4	0.00
13/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2772	3	2772	3	0.00
13/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1903	2	1903	2	0.00
13/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1601	1	1601	1	0.00
13/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1747	2	1747	2	0.00
13/07/2010	R209 On 03-February-11			Bond Future	8.87	76.4169	8.8740	76.4169	0.00
13/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3677	4	3677	4	0.00
13/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3903	4	3903	4	0.00
13/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3455	4	3455	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2863	3	2863	3	0.00
13/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2543	2	2543	2	0.00
13/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2699	3	2699	3	0.00
13/07/2010	TRT1 On 05-August-10			Index Future	321.73	321.4300	321.7290	321.4300	100.00
13/07/2010	TRT1 On 04-November-10			Index Future	327.08	326.7780	327.0820	326.7780	0.00
14/07/2010	AL7T On 05-August-10			Index Future	353.07	353.0730	353.0690	353.0730	58.00
14/07/2010	ALBI On 05-August-10			Index Future	323.04	324.4340	323.0440	324.4340	1,228.00
14/07/2010	ALBI On 04-November-10			Index Future	328.42	329.8310	328.4190	329.8310	0.00
14/07/2010	CRD1 On 05-August-10			Index Future	143.07	143.4300	143.0690	143.4300	2.00
14/07/2010	CRD1 On 04-November-10			Index Future	145.45	145.8160	145.4490	145.8160	0.00
14/07/2010	GOVI On 05-August-10			GOVI	324.25	325.6120	324.2480	325.6120	326.00
14/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	87477	10	87477	10	0.00
14/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	997	0	997	0	0.00
14/07/2010	GOVI On 04-November-10			GOVI	329.64	331.0290	329.6430	331.0290	0.00
14/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	6430	2	6430	2	0.00
14/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	6330	2	6330	2	0.00
14/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	6530	2	6530	2	0.00
14/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
14/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
14/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
14/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/07/2010	ILBI On 05-August-10			Index Future	380.32	380.0240	380.3180	380.0240	501.00
14/07/2010	ILBI On 04-November-10			Index Future	386.74	386.4390	386.7390	386.4390	0.00
14/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
14/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.55	93.4750	6.5450	93.4750	2,000.00
14/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.39	93.6150	6.3850	93.6150	1,000.00
14/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.38	93.6250	6.3750	93.6250	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
14/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.31	93.6950	6.3050	93.6950	0.00
14/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
14/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
14/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.32	93.6850	6.3150	93.6850	5,500.00
14/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.47	93.5350	6.4650	93.5350	4,500.00
14/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.71	93.2950	6.7050	93.2950	6,000.00
14/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.96	93.0450	6.9550	93.0450	5,000.00
14/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
14/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
14/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
14/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
14/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
14/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
14/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
14/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
14/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
14/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
14/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
14/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
14/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
14/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
14/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
14/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
14/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
14/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
14/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
14/07/2010	OTH1 On 05-August-10			Index Future	316.13	317.6530	316.1260	317.6530	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2010	OTH1 On 04-November-10			Index Future	321.39	322.9370	321.3860	322.9370	0.00
14/07/2010	R157 On 05-August-10			Bond Future	7.72	129.6763	7.7150	129.6763	4,923.00
14/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4803	5	4803	5	0.00
14/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3666	4	3666	4	0.00
14/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5928	6	5928	6	0.00
14/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2524	3	2524	3	500.00
14/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	121	0	121	0	500.00
14/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1150	1	1150	1	0.00
14/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
14/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	11	0	11	0	0.00
14/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	1	0	1	0	2,500.00
14/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
14/07/2010	R157 On 04-November-10			Bond Future	7.78	125.0173	7.7760	125.0173	0.00
14/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3488	4	3488	4	0.00
14/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3679	4	3679	4	0.00
14/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3300	4	3300	4	0.00
14/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	624	1	624	1	500.00
14/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	293	0	293	0	0.00
14/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	1883	2	1883	2	0.00
14/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	234	0	234	0	0.00
14/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	262	0	262	0	0.00
14/07/2010	R157 On 03-February-11			Bond Future	7.82	127.2663	7.8160	127.2663	0.00
14/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1716	2	1716	2	0.00
14/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1843	2	1843	2	0.00
14/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1593	2	1593	2	0.00
14/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1447	1	1447	1	0.00
14/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1268	1	1268	1	0.00
14/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1355	1	1355	1	0.00
14/07/2010	R186 On 05-August-10			Bond Future	8.87	116.0659	8.8650	116.0659	20,902.00
14/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	3682	4	3682	4	0.00
14/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	605	1	605	1	816.00
14/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	7915	9	7915	9	0.00
14/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	9998	11	9998	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1834	2	1834	2	48.00
14/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	111	0	111	0	144.00
14/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	571	0	571	0	48.00
14/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	3632	3	3632	3	0.00
14/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	1	0	1	0	3,000.00
14/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	3	0	3	0	960.00
14/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1697	1	1697	1	0.00
14/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	135	0	135	0	0.00
14/07/2010	R186 On 04-November-10			Bond Future	8.93	117.9944	8.9260	117.9944	400.00
14/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4546	5	4546	5	0.00
14/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4857	5	4857	5	0.00
14/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4244	5	4244	5	0.00
14/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1963	2	1963	2	9,800.00
14/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1741	2	1741	2	0.00
14/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3615	3	3615	3	0.00
14/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1461	1	1461	1	0.00
14/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1595	1	1595	1	0.00
14/07/2010	R186 On 03-February-11			Bond Future	8.98	114.8341	8.9750	114.8341	0.00
14/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3815	4	3815	4	0.00
14/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3568	4	3568	4	0.00
14/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4069	4	4069	4	0.00
14/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3385	3	3385	3	0.00
14/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3797	3	3797	3	0.00
14/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3586	3	3586	3	0.00
14/07/2010	R189 On 05-August-10			Bond Future	1.67	1.7800	1.6680	1.7800	0.00
14/07/2010	R189 On 05-August-10	1.75	Call	Bond Future	225	0	225	0	0.00
14/07/2010	R189 On 05-August-10	1.80	Call	Bond Future	363	0	363	0	0.00
14/07/2010	R189 On 05-August-10	1.70	Call	Bond Future	88	0	88	0	0.00
14/07/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
14/07/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
14/07/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
14/07/2010	R189 On 04-November-10			Bond Future	1.81	1.7800	1.8100	1.7800	0.00
14/07/2010	R189 On 04-November-10	1.75	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2010	R189 On 04-November-10	1.70	Call	Bond Future	0	0	0	0	0.00
14/07/2010	R189 On 04-November-10	1.80	Call	Bond Future	0	0	0	0	0.00
14/07/2010	R189 On 04-November-10	1.80	Put	Bond Future	25	0	25	0	0.00
14/07/2010	R189 On 04-November-10	1.70	Put	Bond Future	273	0	273	0	0.00
14/07/2010	R189 On 04-November-10	1.75	Put	Bond Future	149	0	149	0	0.00
14/07/2010	R197 On 05-August-10			Bond Future	3.01	3.0500	3.0110	3.0500	0.00
14/07/2010	R197 On 05-August-10	3.05	Call	Bond Future	492	0	492	0	0.00
14/07/2010	R197 On 05-August-10	3.10	Call	Bond Future	1119	0	1119	0	0.00
14/07/2010	R197 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
14/07/2010	R197 On 05-August-10	3.00	Put	Bond Future	139	0	139	0	0.00
14/07/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
14/07/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
14/07/2010	R197 On 04-November-10			Bond Future	3.08	3.0500	3.0780	3.0500	0.00
14/07/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
14/07/2010	R197 On 04-November-10	3.10	Call	Bond Future	271	0	271	0	0.00
14/07/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
14/07/2010	R197 On 04-November-10	3.00	Put	Bond Future	966	0	966	0	0.00
14/07/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
14/07/2010	R197 On 04-November-10	3.05	Put	Bond Future	346	0	346	0	0.00
14/07/2010	R201 On 05-August-10			Bond Future	7.61	105.6485	7.6140	105.6485	1,364.00
14/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	5038	5	5038	5	0.00
14/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
14/07/2010	R201 On 04-November-10			Bond Future	7.67	107.4091	7.6710	107.4091	0.00
14/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3054	3	3054	3	0.00
14/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2901	3	2901	3	0.00
14/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3208	3	3208	3	0.00
14/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	141	0	141	0	0.00
14/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	178	0	178	0	0.00
14/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	159	0	159	0	0.00
14/07/2010	R201 On 03-February-11			Bond Future	7.70	104.9217	7.7010	104.9217	0.00
14/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1761	2	1761	2	0.00
14/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1875	2	1875	2	0.00
14/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1651	2	1651	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	818	1	818	1	0.00
14/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	710	1	710	1	0.00
14/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	762	1	762	1	0.00
14/07/2010	R203 On 05-August-10			Bond Future	8.36	103.0633	8.3580	103.0633	3,767.00
14/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4552	5	4552	5	0.00
14/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	1	0	1	0	0.00
14/07/2010	R203 On 04-November-10			Bond Future	8.43	100.6145	8.4330	100.6145	0.00
14/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4338	5	4338	5	0.00
14/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4551	5	4551	5	0.00
14/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	4127	4	4127	4	0.00
14/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	314	0	314	0	0.00
14/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	255	0	255	0	0.00
14/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	283	0	283	0	0.00
14/07/2010	R203 On 03-February-11			Bond Future	8.49	102.4321	8.4910	102.4321	0.00
14/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1858	2	1858	2	0.00
14/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1727	2	1727	2	0.00
14/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1997	2	1997	2	0.00
14/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1706	2	1706	2	0.00
14/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1930	2	1930	2	0.00
14/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1814	2	1814	2	0.00
14/07/2010	R204 On 05-August-10			Bond Future	8.46	98.7356	8.4570	98.7356	2,664.00
14/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4472	5	4472	5	0.00
14/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1569	2	1569	2	0.00
14/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1807	2	1807	2	83.00
14/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	191	0	191	0	249.00
14/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	124	0	124	0	83.00
14/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1403	1	1403	1	0.00
14/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	171	0	171	0	650.00
14/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	2	0	2	0	780.00
14/07/2010	R204 On 04-November-10			Bond Future	8.53	100.3772	8.5250	100.3772	0.00
14/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4390	5	4390	5	0.00
14/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4163	4	4163	4	0.00
14/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4619	5	4619	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	355	0	355	0	0.00
14/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	435	0	435	0	0.00
14/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	393	0	393	0	0.00
14/07/2010	R204 On 03-February-11			Bond Future	8.58	98.1569	8.5780	98.1569	0.00
14/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1899	2	1899	2	0.00
14/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	2043	2	2043	2	0.00
14/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1762	2	1762	2	0.00
14/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2472	2	2472	2	0.00
14/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2198	2	2198	2	0.00
14/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2331	2	2331	2	0.00
14/07/2010	R206 On 05-August-10			Bond Future	7.51	100.7680	7.5140	100.7680	0.00
14/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4300	5	4300	5	0.00
14/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
14/07/2010	R206 On 04-November-10			Bond Future	7.57	102.4438	7.5710	102.4438	0.00
14/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2632	3	2632	3	0.00
14/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2756	3	2756	3	0.00
14/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2509	3	2509	3	0.00
14/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	102	0	102	0	0.00
14/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	79	0	79	0	0.00
14/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	90	0	90	0	0.00
14/07/2010	R206 On 03-February-11			Bond Future	7.60	100.5178	7.5970	100.5178	0.00
14/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1503	2	1503	2	0.00
14/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1412	2	1412	2	0.00
14/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1597	2	1597	2	0.00
14/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	435	0	435	0	0.00
14/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	505	0	505	0	0.00
14/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	469	0	469	0	0.00
14/07/2010	R207 On 05-August-10			Bond Future	8.57	92.4778	8.5660	92.4778	4,639.00
14/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	5417	6	5417	6	0.00
14/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	90	0	90	0	250.00
14/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	4015	4	4015	4	0.00
14/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	7	0	7	0	100.00
14/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2021	2	2021	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	1	0	1	0	150.00
14/07/2010	R207 On 04-November-10			Bond Future	8.63	94.0187	8.6300	94.0187	0.00
14/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	4115	4	4115	4	0.00
14/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3889	4	3889	4	0.00
14/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4344	5	4344	5	0.00
14/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	496	0	496	0	0.00
14/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	602	1	602	1	0.00
14/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	547	0	547	0	0.00
14/07/2010	R207 On 03-February-11			Bond Future	8.68	92.0797	8.6790	92.0797	0.00
14/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2443	3	2443	3	0.00
14/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2611	3	2611	3	0.00
14/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2282	2	2282	2	0.00
14/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2161	2	2161	2	0.00
14/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	1915	2	1915	2	0.00
14/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2034	2	2034	2	0.00
14/07/2010	R208 On 05-August-10			Bond Future	8.66	89.8564	8.6560	89.8564	11,285.00
14/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	5086	6	5086	6	0.00
14/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	2	0	2	0	0.00
14/07/2010	R208 On 04-November-10			Bond Future	8.72	87.9507	8.7200	87.9507	0.00
14/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3877	4	3877	4	0.00
14/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4107	5	4107	5	0.00
14/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3652	4	3652	4	0.00
14/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	765	1	765	1	0.00
14/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	634	1	634	1	0.00
14/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	697	1	697	1	0.00
14/07/2010	R208 On 03-February-11			Bond Future	8.77	89.5433	8.7700	89.5433	0.00
14/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2228	3	2228	3	0.00
14/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2072	2	2072	2	0.00
14/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2391	3	2391	3	0.00
14/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2210	2	2210	2	0.00
14/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2496	2	2496	2	0.00
14/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2349	2	2349	2	0.00
14/07/2010	R209 On 05-August-10			Bond Future	8.86	76.5221	8.8620	76.5221	2,406.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	546	1	546	1	0.00
14/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1437	1	1437	1	0.00
14/07/2010	R209 On 04-November-10			Bond Future	8.91	74.6430	8.9090	74.6430	0.00
14/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2671	3	2671	3	0.00
14/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2894	3	2894	3	0.00
14/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2456	3	2456	3	0.00
14/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2137	2	2137	2	0.00
14/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1806	2	1806	2	0.00
14/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1966	2	1966	2	0.00
14/07/2010	R209 On 03-February-11			Bond Future	8.95	75.9991	8.9460	75.9991	0.00
14/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3357	4	3357	4	0.00
14/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3573	4	3573	4	0.00
14/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3146	3	3146	3	0.00
14/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3115	3	3115	3	0.00
14/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2774	3	2774	3	0.00
14/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2940	3	2940	3	0.00
14/07/2010	TRT1 On 05-August-10			Index Future	320.38	321.7290	320.3800	321.7290	100.00
14/07/2010	TRT1 On 04-November-10			Index Future	325.71	327.0820	325.7110	327.0820	0.00
15/07/2010	AL7T On 05-August-10			Index Future	350.45	353.0690	350.4470	353.0690	58.00
15/07/2010	ALBI On 05-August-10			Index Future	321.84	323.0440	321.8360	323.0440	1,228.00
15/07/2010	ALBI On 04-November-10			Index Future	327.19	328.4190	327.1910	328.4190	0.00
15/07/2010	CRD1 On 05-August-10			Index Future	142.81	143.0690	142.8070	143.0690	2.00
15/07/2010	CRD1 On 04-November-10			Index Future	145.18	145.4490	145.1830	145.4490	0.00
15/07/2010	GOVI On 05-August-10			GOVI	323.07	324.2480	323.0670	324.2480	326.00
15/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	76196	9	76196	9	0.00
15/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	1526	0	1526	0	0.00
15/07/2010	GOVI On 04-November-10			GOVI	328.44	329.6430	328.4420	329.6430	0.00
15/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	1	0	1	0.00
15/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	1	0	1	0.00
15/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	1	0	1	0.00
15/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	5480	0	5480	0	0.00
15/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	5680	0	5680	0	0.00
15/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	5580	0	5580	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/07/2010	ILBI On 05-August-10			Index Future	380.47	380.3180	380.4730	380.3180	501.00
15/07/2010	ILBI On 04-November-10			Index Future	386.90	386.7390	386.8980	386.7390	0.00
15/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
15/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.55	93.4550	6.5450	93.4550	2,000.00
15/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.39	93.6150	6.3850	93.6150	1,000.00
15/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.38	93.6250	6.3750	93.6250	1,000.00
15/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.31	93.6950	6.3050	93.6950	0.00
15/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
15/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
15/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.32	93.6850	6.3150	93.6850	5,500.00
15/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.47	93.5350	6.4650	93.5350	4,500.00
15/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.71	93.2950	6.7050	93.2950	6,000.00
15/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.96	93.0450	6.9550	93.0450	5,000.00
15/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
15/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
15/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
15/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
15/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
15/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/07/2010	JN05 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
15/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
15/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
15/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
15/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
15/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
15/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
15/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
15/07/2010	OTH1 On 05-August-10			Index Future	314.77	316.1260	314.7650	316.1260	3.00
15/07/2010	OTH1 On 04-November-10			Index Future	320.00	321.3860	320.0010	321.3860	0.00
15/07/2010	R157 On 05-August-10			Bond Future	7.78	129.4428	7.7750	129.4428	4,923.00
15/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4518	5	4518	5	0.00
15/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3382	4	3382	4	0.00
15/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5643	6	5643	6	0.00
15/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2245	3	2245	3	500.00
15/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	70	0	70	0	500.00
15/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1384	1	1384	1	0.00
15/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	17	0	17	0	0.00
15/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	2	0	2	0	2,500.00
15/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R157 On 04-November-10			Bond Future	7.84	124.7813	7.8410	124.7813	0.00
15/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3239	3	3239	3	0.00
15/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3425	4	3425	4	0.00
15/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3055	3	3055	3	0.00
15/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	527	1	527	1	500.00
15/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	342	0	342	0	0.00
15/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	2080	2	2080	2	0.00
15/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	274	0	274	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	307	0	307	0	0.00
15/07/2010	R157 On 03-February-11			Bond Future	7.89	127.0250	7.8850	127.0250	0.00
15/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1555	2	1555	2	0.00
15/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1439	2	1439	2	0.00
15/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1676	2	1676	2	0.00
15/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1397	1	1397	1	0.00
15/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1589	1	1589	1	0.00
15/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1491	1	1491	1	0.00
15/07/2010	R186 On 05-August-10			Bond Future	8.94	115.4218	8.9350	115.4218	20,902.00
15/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	3090	4	3090	4	0.00
15/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	388	1	388	1	816.00
15/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	7260	8	7260	8	0.00
15/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	9341	10	9341	10	0.00
15/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1390	2	1390	2	48.00
15/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	56	0	56	0	144.00
15/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	785	1	785	1	48.00
15/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	4235	4	4235	4	0.00
15/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	1	0	1	0	3,000.00
15/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	6	0	6	0	960.00
15/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	2138	2	2138	2	0.00
15/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	200	0	200	0	0.00
15/07/2010	R186 On 04-November-10			Bond Future	9.00	117.3415	8.9980	117.3415	400.00
15/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4097	5	4097	5	0.00
15/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4395	5	4395	5	0.00
15/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	3811	4	3811	4	0.00
15/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1688	2	1688	2	9,800.00
15/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1974	2	1974	2	0.00
15/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	4006	4	4006	4	0.00
15/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1664	1	1664	1	0.00
15/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1812	2	1812	2	0.00
15/07/2010	R186 On 03-February-11			Bond Future	9.05	114.1625	9.0490	114.1625	0.00
15/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3461	4	3461	4	0.00
15/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	3702	4	3702	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3228	4	3228	4	0.00
15/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	4132	4	4132	4	0.00
15/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3693	3	3693	3	0.00
15/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3907	4	3907	4	0.00
15/07/2010	R189 On 05-August-10			Bond Future	1.67	114.0398	1.6710	114.0398	0.00
15/07/2010	R189 On 05-August-10	1.75	Call	Bond Future	217	0	217	0	0.00
15/07/2010	R189 On 05-August-10	1.70	Call	Bond Future	80	0	80	0	0.00
15/07/2010	R189 On 05-August-10	1.80	Call	Bond Future	354	0	354	0	0.00
15/07/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R189 On 04-November-10			Bond Future	1.81	111.0245	1.8130	111.0245	0.00
15/07/2010	R189 On 04-November-10	1.75	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R189 On 04-November-10	1.80	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R189 On 04-November-10	1.70	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R189 On 04-November-10	1.70	Put	Bond Future	280	0	280	0	0.00
15/07/2010	R189 On 04-November-10	1.80	Put	Bond Future	32	0	32	0	0.00
15/07/2010	R189 On 04-November-10	1.75	Put	Bond Future	156	0	156	0	0.00
15/07/2010	R197 On 05-August-10			Bond Future	3.01	128.1219	3.0110	128.1219	0.00
15/07/2010	R197 On 05-August-10	3.05	Call	Bond Future	492	0	492	0	0.00
15/07/2010	R197 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R197 On 05-August-10	3.10	Call	Bond Future	1119	1	1119	1	0.00
15/07/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R197 On 05-August-10	3.00	Put	Bond Future	139	0	139	0	0.00
15/07/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R197 On 04-November-10			Bond Future	3.08	128.2381	3.0780	128.2381	0.00
15/07/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R197 On 04-November-10	3.10	Call	Bond Future	271	0	271	0	0.00
15/07/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R197 On 04-November-10	3.00	Put	Bond Future	966	1	966	1	0.00
15/07/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R197 On 04-November-10	3.05	Put	Bond Future	346	0	346	0	0.00
15/07/2010	R201 On 05-August-10			Bond Future	7.70	105.3520	7.6950	105.3520	1,364.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4735	5	4735	5	0.00
15/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R201 On 04-November-10			Bond Future	7.76	107.1029	7.7570	107.1029	0.00
15/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2787	3	2787	3	0.00
15/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2639	3	2639	3	0.00
15/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2938	3	2938	3	0.00
15/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	176	0	176	0	0.00
15/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	221	0	221	0	0.00
15/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	197	0	197	0	0.00
15/07/2010	R201 On 03-February-11			Bond Future	7.79	104.6120	7.7940	104.6120	0.00
15/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1566	2	1566	2	0.00
15/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1462	2	1462	2	0.00
15/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1673	2	1673	2	0.00
15/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	820	1	820	1	0.00
15/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	941	1	941	1	0.00
15/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	879	1	879	1	0.00
15/07/2010	R202 On 05-August-10			Bond Future	3.01	3.0500	3.0140	3.0500	0.00
15/07/2010	R202 On 05-August-10	3.05	Call	Bond Future	625	0	625	0	0.00
15/07/2010	R202 On 05-August-10	3.10	Call	Bond Future	1485	0	1485	0	0.00
15/07/2010	R202 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R202 On 05-August-10	3.00	Put	Bond Future	244	0	244	0	0.00
15/07/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R202 On 04-November-10			Bond Future	3.06	3.0500	3.0550	3.0500	0.00
15/07/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R202 On 04-November-10	3.10	Call	Bond Future	768	0	768	0	0.00
15/07/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R202 On 04-November-10	3.00	Put	Bond Future	948	0	948	0	0.00
15/07/2010	R202 On 04-November-10	3.05	Put	Bond Future	86	0	86	0	0.00
15/07/2010	R203 On 05-August-10			Bond Future	8.42	102.7579	8.4180	102.7579	3,767.00
15/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4238	5	4238	5	0.00
15/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2010	R203 On 04-November-10			Bond Future	8.50	100.2980	8.4950	100.2980	0.00
15/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4066	4	4066	4	0.00
15/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4275	5	4275	5	0.00
15/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3859	4	3859	4	0.00
15/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	361	0	361	0	0.00
15/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	294	0	294	0	0.00
15/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	326	0	326	0	0.00
15/07/2010	R203 On 03-February-11			Bond Future	8.56	102.1155	8.5570	102.1155	0.00
15/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1692	2	1692	2	0.00
15/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1823	2	1823	2	0.00
15/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1567	2	1567	2	0.00
15/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2095	2	2095	2	0.00
15/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1857	2	1857	2	0.00
15/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1973	2	1973	2	0.00
15/07/2010	R204 On 05-August-10			Bond Future	8.51	98.3980	8.5070	98.3980	2,664.00
15/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4183	4	4183	4	0.00
15/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1330	2	1330	2	0.00
15/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1556	2	1556	2	83.00
15/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	127	0	127	0	249.00
15/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	163	0	163	0	83.00
15/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1629	1	1629	1	0.00
15/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	221	0	221	0	650.00
15/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	3	0	3	0	780.00
15/07/2010	R204 On 04-November-10			Bond Future	8.58	100.0367	8.5770	100.0367	0.00
15/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4142	4	4142	4	0.00
15/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	3920	4	3920	4	0.00
15/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4368	5	4368	5	0.00
15/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	398	0	398	0	0.00
15/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	486	0	486	0	0.00
15/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	439	0	439	0	0.00
15/07/2010	R204 On 03-February-11			Bond Future	8.63	97.8027	8.6320	97.8027	0.00
15/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1755	2	1755	2	0.00
15/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1624	2	1624	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1893	2	1893	2	0.00
15/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2345	2	2345	2	0.00
15/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2631	2	2631	2	0.00
15/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2484	2	2484	2	0.00
15/07/2010	R206 On 05-August-10			Bond Future	7.58	100.5000	7.5750	100.5000	0.00
15/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4119	4	4119	4	0.00
15/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R206 On 04-November-10			Bond Future	7.64	102.1709	7.6370	102.1709	0.00
15/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2466	3	2466	3	0.00
15/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2588	3	2588	3	0.00
15/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2345	3	2345	3	0.00
15/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	121	0	121	0	0.00
15/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	95	0	95	0	0.00
15/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	107	0	107	0	0.00
15/07/2010	R206 On 03-February-11			Bond Future	7.67	100.2384	7.6690	100.2384	0.00
15/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1377	2	1377	2	0.00
15/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1467	2	1467	2	0.00
15/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1290	1	1290	1	0.00
15/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	569	1	569	1	0.00
15/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	491	0	491	0	0.00
15/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	528	0	528	0	0.00
15/07/2010	R207 On 05-August-10			Bond Future	8.63	92.1272	8.6260	92.1272	4,639.00
15/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	5056	5	5056	5	0.00
15/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	50	0	50	0	250.00
15/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	3658	4	3658	4	0.00
15/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	11	0	11	0	100.00
15/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2342	2	2342	2	0.00
15/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	1	0	1	0	150.00
15/07/2010	R207 On 04-November-10			Bond Future	8.69	93.6577	8.6920	93.6577	0.00
15/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3823	4	3823	4	0.00
15/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3604	4	3604	4	0.00
15/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4047	4	4047	4	0.00
15/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	564	0	564	0	0.00

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15/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	682	1	682	1	0.00
15/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	620	1	620	1	0.00
15/07/2010	R207 On 03-February-11			Bond Future	8.74	91.7146	8.7440	91.7146	0.00
15/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2239	2	2239	2	0.00
15/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2086	2	2086	2	0.00
15/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2400	3	2400	3	0.00
15/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	2079	2	2079	2	0.00
15/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2339	2	2339	2	0.00
15/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2205	2	2205	2	0.00
15/07/2010	R208 On 05-August-10			Bond Future	8.72	89.3597	8.7160	89.3597	11,285.00
15/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4713	5	4713	5	0.00
15/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	4	0	4	0	0.00
15/07/2010	R208 On 04-November-10			Bond Future	8.78	87.4447	8.7820	87.4447	0.00
15/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3586	4	3586	4	0.00
15/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3809	4	3809	4	0.00
15/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3368	4	3368	4	0.00
15/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	861	1	861	1	0.00
15/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	717	1	717	1	0.00
15/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	786	1	786	1	0.00
15/07/2010	R208 On 03-February-11			Bond Future	8.83	89.0280	8.8340	89.0280	0.00
15/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2033	2	2033	2	0.00
15/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2188	2	2188	2	0.00
15/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1885	2	1885	2	0.00
15/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2695	2	2695	2	0.00
15/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2392	2	2392	2	0.00
15/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2539	2	2539	2	0.00
15/07/2010	R209 On 05-August-10			Bond Future	8.93	75.9750	8.9320	75.9750	2,406.00
15/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	357	1	357	1	0.00
15/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1797	1	1797	1	0.00
15/07/2010	R209 On 04-November-10			Bond Future	8.98	74.0931	8.9810	74.0931	0.00
15/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2357	3	2357	3	0.00
15/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2565	3	2565	3	0.00
15/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2157	2	2157	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2397	2	2397	2	0.00
15/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	2036	2	2036	2	0.00
15/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	2211	2	2211	2	0.00
15/07/2010	R209 On 03-February-11			Bond Future	9.02	75.4377	9.0200	75.4377	0.00
15/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3049	3	3049	3	0.00
15/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3254	4	3254	4	0.00
15/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	2849	3	2849	3	0.00
15/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3388	3	3388	3	0.00
15/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	3025	3	3025	3	0.00
15/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	3202	3	3202	3	0.00
15/07/2010	R210 On 05-August-10			Bond Future	3.07	3.1000	3.0740	3.1000	0.00
15/07/2010	R210 On 05-August-10	3.10	Call	Bond Future	338	0	338	0	0.00
15/07/2010	R210 On 05-August-10	3.15	Call	Bond Future	983	0	983	0	0.00
15/07/2010	R210 On 05-August-10	3.05	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R210 On 05-August-10	3.05	Put	Bond Future	313	0	313	0	0.00
15/07/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R210 On 04-November-10			Bond Future	3.12	3.1000	3.1220	3.1000	0.00
15/07/2010	R210 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R210 On 04-November-10	3.15	Call	Bond Future	357	0	357	0	0.00
15/07/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R210 On 04-November-10	3.05	Put	Bond Future	926	0	926	0	0.00
15/07/2010	R210 On 04-November-10	3.10	Put	Bond Future	282	0	282	0	0.00
15/07/2010	R211 On 05-August-10			Bond Future	2.73	2.7500	2.7320	2.7500	0.00
15/07/2010	R211 On 05-August-10	2.75	Call	Bond Future	105	0	105	0	0.00
15/07/2010	R211 On 05-August-10	2.80	Call	Bond Future	397	0	397	0	0.00
15/07/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R211 On 05-August-10	2.70	Put	Bond Future	187	0	187	0	0.00
15/07/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R211 On 04-November-10			Bond Future	2.83	2.7500	2.8340	2.7500	0.00
15/07/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00

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15/07/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R211 On 04-November-10	2.80	Put	Bond Future	191	0	191	0	0.00
15/07/2010	R211 On 04-November-10	2.70	Put	Bond Future	755	0	755	0	0.00
15/07/2010	R211 On 04-November-10	2.75	Put	Bond Future	473	0	473	0	0.00
15/07/2010	R212 On 05-August-10			Bond Future	3.01	3.0000	3.0110	3.0000	0.00
15/07/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R212 On 05-August-10	3.05	Call	Bond Future	370	0	370	0	0.00
15/07/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R212 On 05-August-10	2.95	Put	Bond Future	581	0	581	0	0.00
15/07/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
15/07/2010	R212 On 05-August-10	3.00	Put	Bond Future	105	0	105	0	0.00
15/07/2010	R212 On 04-November-10			Bond Future	3.08	3.0000	3.0790	3.0000	0.00
15/07/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
15/07/2010	R212 On 04-November-10	2.95	Put	Bond Future	1203	0	1203	0	0.00
15/07/2010	R212 On 04-November-10	3.05	Put	Bond Future	269	0	269	0	0.00
15/07/2010	R212 On 04-November-10	3.00	Put	Bond Future	735	0	735	0	0.00
15/07/2010	TRT1 On 05-August-10			Index Future	319.21	320.3800	319.2120	320.3800	100.00
15/07/2010	TRT1 On 04-November-10			Index Future	324.52	325.7110	324.5230	325.7110	0.00
16/07/2010	AL7T On 05-August-10			Index Future	350.97	350.4470	350.9730	350.4470	58.00
16/07/2010	ALBI On 05-August-10			Index Future	322.38	321.8360	322.3810	321.8360	1,344.00
16/07/2010	ALBI On 04-November-10			Index Future	327.74	327.1910	327.7440	327.1910	0.00
16/07/2010	CRD1 On 05-August-10			Index Future	142.94	142.8070	142.9360	142.8070	2.00
16/07/2010	CRD1 On 04-November-10			Index Future	145.31	145.1830	145.3140	145.1830	0.00
16/07/2010	GOVI On 05-August-10			GOVI	323.59	323.0670	323.5930	323.0670	326.00
16/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	81000	8	81000	8	0.00
16/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	1070	0	1070	0	0.00
16/07/2010	GOVI On 04-November-10			GOVI	328.98	328.4420	328.9770	328.4420	0.00
16/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
16/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
16/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	130	1	130	1	0.00
16/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	330	1	330	1	0.00
16/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	230	1	230	1	0.00
16/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/07/2010	ILBI On 05-August-10			Index Future	380.62	380.4730	380.6170	380.4730	501.00
16/07/2010	ILBI On 04-November-10			Index Future	387.05	386.8980	387.0460	386.8980	0.00
16/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
16/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.55	93.4550	6.5450	93.4550	2,000.00
16/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.39	93.6150	6.3850	93.6150	1,000.00
16/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.38	93.6250	6.3750	93.6250	1,000.00
16/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.31	93.6950	6.3050	93.6950	0.00
16/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
16/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
16/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.32	93.6850	6.3150	93.6850	5,500.00
16/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.47	93.5350	6.4650	93.5350	4,500.00
16/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.71	93.2950	6.7050	93.2950	6,000.00
16/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.96	93.0450	6.9550	93.0450	5,000.00
16/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
16/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
16/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
16/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
16/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
16/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
16/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
16/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
16/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
16/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
16/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
16/07/2010	OTH1 On 05-August-10			Index Future	315.41	314.7650	315.4110	314.7650	3.00
16/07/2010	OTH1 On 04-November-10			Index Future	320.66	320.0010	320.6590	320.0010	0.00
16/07/2010	R157 On 05-August-10			Bond Future	7.74	129.1576	7.7440	129.1576	4,923.00
16/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4665	5	4665	5	0.00
16/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3528	3	3528	3	0.00
16/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5790	6	5790	6	0.00
16/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2386	2	2386	2	500.00
16/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	84	0	84	0	500.00
16/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1251	1	1251	1	0.00
16/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	11	0	11	0	0.00
16/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	1	0	1	0	2,500.00
16/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R157 On 04-November-10			Bond Future	7.81	124.4871	7.8080	124.4871	0.00
16/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3359	3	3359	3	0.00
16/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3548	3	3548	3	0.00
16/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3173	3	3173	3	0.00
16/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	568	1	568	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	311	0	311	0	0.00
16/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	1972	2	1972	2	0.00
16/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	248	0	248	0	0.00
16/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	278	0	278	0	0.00
16/07/2010	R157 On 03-February-11			Bond Future	7.85	126.7284	7.8490	126.7284	0.00
16/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1632	2	1632	2	0.00
16/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1512	1	1512	1	0.00
16/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1756	2	1756	2	0.00
16/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1323	1	1323	1	0.00
16/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1508	2	1508	2	0.00
16/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1413	1	1413	1	0.00
16/07/2010	R186 On 05-August-10			Bond Future	8.90	114.7644	8.9040	114.7644	20,831.00
16/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	3330	3	3330	3	0.00
16/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	445	0	445	0	816.00
16/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	7548	7	7548	7	0.00
16/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	9631	9	9631	9	0.00
16/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1545	1	1545	1	48.00
16/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	66	0	66	0	144.00
16/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	649	1	649	1	48.00
16/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	3954	4	3954	4	0.00
16/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	1	0	1	0	3,000.00
16/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	3	0	3	0	960.00
16/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1904	2	1904	2	0.00
16/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	150	0	150	0	0.00
16/07/2010	R186 On 04-November-10			Bond Future	8.97	116.6756	8.9670	116.6756	400.00
16/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4270	4	4270	4	0.00
16/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4574	4	4574	4	0.00
16/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	3977	4	3977	4	0.00
16/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1787	2	1787	2	9,800.00
16/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1854	2	1854	2	0.00
16/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3819	4	3819	4	0.00
16/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1558	2	1558	2	0.00
16/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1699	2	1699	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
16/07/2010	R186 On 03-February-11			Bond Future	9.02	113.4877	9.0160	113.4877	0.00
16/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3603	3	3603	3	0.00
16/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	3850	4	3850	4	0.00
16/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3364	3	3364	3	0.00
16/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3968	4	3968	4	0.00
16/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3541	4	3541	4	0.00
16/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3749	4	3749	4	0.00
16/07/2010	R189 On 05-August-10			Bond Future	1.68	114.0316	1.6750	114.0316	0.00
16/07/2010	R189 On 05-August-10	1.75	Call	Bond Future	206	0	206	0	0.00
16/07/2010	R189 On 05-August-10	1.70	Call	Bond Future	69	0	69	0	0.00
16/07/2010	R189 On 05-August-10	1.80	Call	Bond Future	343	0	343	0	0.00
16/07/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R189 On 04-November-10			Bond Future	1.82	111.0171	1.8170	111.0171	0.00
16/07/2010	R189 On 04-November-10	1.75	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R189 On 04-November-10	1.80	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R189 On 04-November-10	1.70	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R189 On 04-November-10	1.70	Put	Bond Future	290	0	290	0	0.00
16/07/2010	R189 On 04-November-10	1.80	Put	Bond Future	42	0	42	0	0.00
16/07/2010	R189 On 04-November-10	1.75	Put	Bond Future	166	0	166	0	0.00
16/07/2010	R197 On 05-August-10			Bond Future	3.00	128.1219	3.0010	128.1219	0.00
16/07/2010	R197 On 05-August-10	3.05	Call	Bond Future	618	0	618	0	0.00
16/07/2010	R197 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R197 On 05-August-10	3.10	Call	Bond Future	1245	1	1245	1	0.00
16/07/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R197 On 05-August-10	3.00	Put	Bond Future	13	0	13	0	0.00
16/07/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R197 On 04-November-10			Bond Future	3.07	128.2381	3.0680	128.2381	0.00
16/07/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R197 On 04-November-10	3.10	Call	Bond Future	394	0	394	0	0.00
16/07/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R197 On 04-November-10	3.00	Put	Bond Future	842	1	842	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R197 On 04-November-10	3.05	Put	Bond Future	222	0	222	0	0.00
16/07/2010	R201 On 05-August-10			Bond Future	7.68	105.0490	7.6840	105.0490	1,364.00
16/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4776	5	4776	5	0.00
16/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R201 On 04-November-10			Bond Future	7.75	106.7979	7.7460	106.7979	0.00
16/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2818	3	2818	3	0.00
16/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2669	3	2669	3	0.00
16/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2969	3	2969	3	0.00
16/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	169	0	169	0	0.00
16/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	212	0	212	0	0.00
16/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	189	0	189	0	0.00
16/07/2010	R201 On 03-February-11			Bond Future	7.78	104.3000	7.7810	104.3000	0.00
16/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1589	2	1589	2	0.00
16/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1484	1	1484	1	0.00
16/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1698	2	1698	2	0.00
16/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	802	1	802	1	0.00
16/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	920	1	920	1	0.00
16/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	859	1	859	1	0.00
16/07/2010	R202 On 05-August-10			Bond Future	3.02	107.8755	3.0150	107.8755	0.00
16/07/2010	R202 On 05-August-10	3.05	Call	Bond Future	607	1	607	1	0.00
16/07/2010	R202 On 05-August-10	3.10	Call	Bond Future	1468	1	1468	1	0.00
16/07/2010	R202 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R202 On 05-August-10	3.00	Put	Bond Future	262	0	262	0	0.00
16/07/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R202 On 04-November-10			Bond Future	3.06	107.9661	3.0560	107.9661	0.00
16/07/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R202 On 04-November-10	3.10	Call	Bond Future	751	1	751	1	0.00
16/07/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R202 On 04-November-10	3.00	Put	Bond Future	965	1	965	1	0.00
16/07/2010	R202 On 04-November-10	3.05	Put	Bond Future	103	0	103	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2010	R203 On 05-August-10			Bond Future	8.39	102.4433	8.3870	102.4433	3,767.00
16/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4400	4	4400	4	0.00
16/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	1	0	1	0	0.00
16/07/2010	R203 On 04-November-10			Bond Future	8.46	99.9827	8.4630	99.9827	0.00
16/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4199	4	4199	4	0.00
16/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4411	4	4411	4	0.00
16/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	3990	4	3990	4	0.00
16/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	330	0	330	0	0.00
16/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	267	0	267	0	0.00
16/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	297	0	297	0	0.00
16/07/2010	R203 On 03-February-11			Bond Future	8.52	101.7904	8.5230	101.7904	0.00
16/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1769	2	1769	2	0.00
16/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1904	2	1904	2	0.00
16/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1642	2	1642	2	0.00
16/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	2002	2	2002	2	0.00
16/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1771	2	1771	2	0.00
16/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1882	2	1882	2	0.00
16/07/2010	R204 On 05-August-10			Bond Future	8.49	98.1081	8.4860	98.1081	2,664.00
16/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4304	4	4304	4	0.00
16/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1413	1	1413	1	0.00
16/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1647	2	1647	2	83.00
16/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	138	0	138	0	249.00
16/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	132	0	132	0	83.00
16/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1518	2	1518	2	0.00
16/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	183	0	183	0	650.00
16/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	3	0	3	0	780.00
16/07/2010	R204 On 04-November-10			Bond Future	8.56	99.7428	8.5550	99.7428	0.00
16/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4239	4	4239	4	0.00
16/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4015	4	4015	4	0.00
16/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4467	4	4467	4	0.00
16/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	372	0	372	0	0.00
16/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	457	0	457	0	0.00
16/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	412	0	412	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2010	R204 On 03-February-11			Bond Future	8.61	97.5052	8.6090	97.5052	0.00
16/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1808	2	1808	2	0.00
16/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1675	2	1675	2	0.00
16/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1949	2	1949	2	0.00
16/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2275	2	2275	2	0.00
16/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2556	3	2556	3	0.00
16/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2411	2	2411	2	0.00
16/07/2010	R206 On 05-August-10			Bond Future	7.55	100.3189	7.5540	100.3189	0.00
16/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4181	4	4181	4	0.00
16/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R206 On 04-November-10			Bond Future	7.61	101.9876	7.6140	101.9876	0.00
16/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2521	2	2521	2	0.00
16/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2644	3	2644	3	0.00
16/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2399	2	2399	2	0.00
16/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	111	0	111	0	0.00
16/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	87	0	87	0	0.00
16/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	98	0	98	0	0.00
16/07/2010	R206 On 03-February-11			Bond Future	7.64	100.0526	7.6440	100.0526	0.00
16/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1418	1	1418	1	0.00
16/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1509	1	1509	1	0.00
16/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1329	1	1329	1	0.00
16/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	544	1	544	1	0.00
16/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	469	0	469	0	0.00
16/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	505	1	505	1	0.00
16/07/2010	R207 On 05-August-10			Bond Future	8.60	91.7663	8.5950	91.7663	4,639.00
16/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	5242	5	5242	5	0.00
16/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	59	0	59	0	250.00
16/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	3840	4	3840	4	0.00
16/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	7	0	7	0	100.00
16/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2165	2	2165	2	0.00
16/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	1	0	1	0	150.00
16/07/2010	R207 On 04-November-10			Bond Future	8.66	93.2926	8.6600	93.2926	0.00
16/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3964	4	3964	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3741	4	3741	4	0.00
16/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4190	4	4190	4	0.00
16/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	519	1	519	1	0.00
16/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	631	1	631	1	0.00
16/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	573	1	573	1	0.00
16/07/2010	R207 On 03-February-11			Bond Future	8.71	91.3399	8.7100	91.3399	0.00
16/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2336	2	2336	2	0.00
16/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2179	2	2179	2	0.00
16/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2501	2	2501	2	0.00
16/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	1984	2	1984	2	0.00
16/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2237	2	2237	2	0.00
16/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2106	2	2106	2	0.00
16/07/2010	R208 On 05-August-10			Bond Future	8.69	88.9849	8.6850	88.9849	11,214.00
16/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4905	5	4905	5	0.00
16/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	3	0	3	0	0.00
16/07/2010	R208 On 04-November-10			Bond Future	8.75	87.0646	8.7500	87.0646	0.00
16/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3725	4	3725	4	0.00
16/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3952	4	3952	4	0.00
16/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3503	3	3503	3	0.00
16/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	800	1	800	1	0.00
16/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	664	1	664	1	0.00
16/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	729	1	729	1	0.00
16/07/2010	R208 On 03-February-11			Bond Future	8.80	88.6426	8.8010	88.6426	0.00
16/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2123	2	2123	2	0.00
16/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2283	2	2283	2	0.00
16/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1971	2	1971	2	0.00
16/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2582	3	2582	3	0.00
16/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2289	2	2289	2	0.00
16/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2431	3	2431	3	0.00
16/07/2010	R209 On 05-August-10			Bond Future	8.90	75.4267	8.9010	75.4267	2,406.00
16/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	407	0	407	0	0.00
16/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1605	2	1605	2	0.00
16/07/2010	R209 On 04-November-10			Bond Future	8.95	73.5344	8.9500	73.5344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2474	2	2474	2	0.00
16/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2689	3	2689	3	0.00
16/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2268	2	2268	2	0.00
16/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2268	2	2268	2	0.00
16/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1920	2	1920	2	0.00
16/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	2088	2	2088	2	0.00
16/07/2010	R209 On 03-February-11			Bond Future	8.99	74.8679	8.9880	74.8679	0.00
16/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3168	3	3168	3	0.00
16/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3378	3	3378	3	0.00
16/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	2964	3	2964	3	0.00
16/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3257	3	3257	3	0.00
16/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2904	3	2904	3	0.00
16/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	3076	3	3076	3	0.00
16/07/2010	R210 On 05-August-10			Bond Future	3.07	94.5267	3.0740	94.5267	0.00
16/07/2010	R210 On 05-August-10	3.10	Call	Bond Future	338	0	338	0	0.00
16/07/2010	R210 On 05-August-10	3.15	Call	Bond Future	983	1	983	1	0.00
16/07/2010	R210 On 05-August-10	3.05	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R210 On 05-August-10	3.05	Put	Bond Future	313	0	313	0	0.00
16/07/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R210 On 04-November-10			Bond Future	3.12	93.3200	3.1230	93.3200	0.00
16/07/2010	R210 On 04-November-10	3.10	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R210 On 04-November-10	3.15	Call	Bond Future	344	0	344	0	0.00
16/07/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R210 On 04-November-10	3.05	Put	Bond Future	938	1	938	1	0.00
16/07/2010	R210 On 04-November-10	3.10	Put	Bond Future	294	0	294	0	0.00
16/07/2010	R211 On 05-August-10			Bond Future	2.73	98.7069	2.7330	98.7069	0.00
16/07/2010	R211 On 05-August-10	2.75	Call	Bond Future	99	0	99	0	0.00
16/07/2010	R211 On 05-August-10	2.80	Call	Bond Future	391	0	391	0	0.00
16/07/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R211 On 05-August-10	2.70	Put	Bond Future	193	0	193	0	0.00
16/07/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R211 On 04-November-10			Bond Future	2.84	98.7900	2.8350	98.7900	0.00
16/07/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R211 On 04-November-10	2.80	Put	Bond Future	197	0	197	0	0.00
16/07/2010	R211 On 04-November-10	2.70	Put	Bond Future	761	1	761	1	0.00
16/07/2010	R211 On 04-November-10	2.75	Put	Bond Future	478	0	478	0	0.00
16/07/2010	R212 On 05-August-10			Bond Future	3.01	97.5660	3.0110	97.5660	0.00
16/07/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R212 On 05-August-10	3.05	Call	Bond Future	370	0	370	0	0.00
16/07/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R212 On 05-August-10	2.95	Put	Bond Future	581	1	581	1	0.00
16/07/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
16/07/2010	R212 On 05-August-10	3.00	Put	Bond Future	105	0	105	0	0.00
16/07/2010	R212 On 04-November-10			Bond Future	3.08	97.6495	3.0790	97.6495	0.00
16/07/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
16/07/2010	R212 On 04-November-10	2.95	Put	Bond Future	1203	1	1203	1	0.00
16/07/2010	R212 On 04-November-10	3.05	Put	Bond Future	269	0	269	0	0.00
16/07/2010	R212 On 04-November-10	3.00	Put	Bond Future	735	1	735	1	0.00
16/07/2010	TRT1 On 05-August-10			Index Future	319.73	319.2120	319.7340	319.2120	100.00
16/07/2010	TRT1 On 04-November-10			Index Future	325.05	324.5230	325.0540	324.5230	0.00
19/07/2010	AL7T On 05-August-10			Index Future	351.02	350.9730	351.0160	350.9730	58.00
19/07/2010	ALBI On 05-August-10			Index Future	322.38	322.3810	322.3780	322.3810	1,445.00
19/07/2010	ALBI On 04-November-10			Index Future	327.74	327.7440	327.7420	327.7440	0.00
19/07/2010	CRD1 On 05-August-10			Index Future	143.03	142.9360	143.0260	142.9360	2.00
19/07/2010	CRD1 On 04-November-10			Index Future	145.41	145.3140	145.4060	145.3140	0.00
19/07/2010	GOVI On 05-August-10			GOVI	323.59	323.5930	323.5930	323.5930	326.00
19/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	80636	8	80636	8	0.00
19/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	706	0	706	0	0.00
19/07/2010	GOVI On 04-November-10			GOVI	328.98	328.9770	328.9770	328.9770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	0	0	0	0	0.00
19/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	0	0	0	0	0.00
19/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	0	0	0	0	0.00
19/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	130	0	130	0	0.00
19/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	330	0	330	0	0.00
19/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	230	0	230	0	0.00
19/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/07/2010	ILBI On 05-August-10			Index Future	380.71	380.6170	380.7070	380.6170	501.00
19/07/2010	ILBI On 04-November-10			Index Future	387.14	387.0460	387.1410	387.0460	0.00
19/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
19/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4550	6.5350	93.4550	2,000.00
19/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.39	93.6150	6.3850	93.6150	1,000.00
19/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.38	93.6250	6.3750	93.6250	1,000.00
19/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.31	93.6950	6.3050	93.6950	0.00
19/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
19/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
19/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.32	93.6850	6.3150	93.6850	5,500.00
19/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.47	93.5350	6.4650	93.5350	4,500.00
19/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.71	93.2950	6.7050	93.2950	6,000.00
19/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.96	93.0450	6.9550	93.0450	5,000.00
19/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
19/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
19/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
19/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
19/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00

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19/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
19/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
19/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
19/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
19/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
19/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
19/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
19/07/2010	OTH1 On 05-August-10			Index Future	315.39	315.4110	315.3940	315.4110	3.00
19/07/2010	OTH1 On 04-November-10			Index Future	320.64	320.6590	320.6420	320.6590	0.00
19/07/2010	R157 On 05-August-10			Bond Future	7.75	129.3049	7.7530	129.3049	4,923.00
19/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4623	5	4623	5	0.00
19/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3485	4	3485	4	0.00
19/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5747	6	5747	6	0.00
19/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2340	2	2340	2	500.00
19/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	60	0	60	0	500.00
19/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1269	1	1269	1	0.00
19/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	7	0	7	0	0.00
19/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00
19/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R157 On 04-November-10			Bond Future	7.82	124.6364	7.8180	124.6364	0.00
19/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3310	3	3310	3	0.00

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19/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3499	4	3499	4	0.00
19/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3124	3	3124	3	0.00
19/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	540	1	540	1	500.00
19/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	307	0	307	0	0.00
19/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	1989	2	1989	2	0.00
19/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	244	0	244	0	0.00
19/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	274	0	274	0	0.00
19/07/2010	R157 On 03-February-11			Bond Future	7.86	126.8830	7.8600	126.8830	0.00
19/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1596	2	1596	2	0.00
19/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1477	2	1477	2	0.00
19/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1719	2	1719	2	0.00
19/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1333	1	1333	1	0.00
19/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1520	2	1520	2	0.00
19/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1424	1	1424	1	0.00
19/07/2010	R186 On 05-August-10			Bond Future	8.91	115.0548	8.9140	115.0548	20,831.00
19/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	3207	3	3207	3	0.00
19/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	355	0	355	0	816.00
19/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	7453	8	7453	8	0.00
19/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	9537	10	9537	10	0.00
19/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1409	2	1409	2	48.00
19/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	40	0	40	0	144.00
19/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	607	1	607	1	48.00
19/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	4022	4	4022	4	0.00
19/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
19/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	2	0	2	0	960.00
19/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1908	2	1908	2	0.00
19/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	121	0	121	0	0.00
19/07/2010	R186 On 04-November-10			Bond Future	8.98	116.9616	8.9760	116.9616	400.00
19/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4180	4	4180	4	0.00
19/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4483	5	4483	5	0.00
19/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	3888	4	3888	4	0.00
19/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1719	2	1719	2	10,900.00
19/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1848	2	1848	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3834	4	3834	4	0.00
19/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1550	2	1550	2	0.00
19/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1692	2	1692	2	0.00
19/07/2010	R186 On 03-February-11			Bond Future	9.03	113.7879	9.0260	113.7879	0.00
19/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3529	4	3529	4	0.00
19/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	3774	4	3774	4	0.00
19/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3292	3	3292	3	0.00
19/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3987	4	3987	4	0.00
19/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3556	4	3556	4	0.00
19/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3766	4	3766	4	0.00
19/07/2010	R189 On 05-August-10			Bond Future	1.68	114.0205	1.6780	114.0205	0.00
19/07/2010	R189 On 05-August-10	1.75	Call	Bond Future	198	0	198	0	0.00
19/07/2010	R189 On 05-August-10	1.70	Call	Bond Future	61	0	61	0	0.00
19/07/2010	R189 On 05-August-10	1.80	Call	Bond Future	335	0	335	0	0.00
19/07/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R189 On 04-November-10			Bond Future	1.82	111.0072	1.8200	111.0072	0.00
19/07/2010	R189 On 04-November-10	1.75	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R189 On 04-November-10	1.80	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R189 On 04-November-10	1.70	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R189 On 04-November-10	1.70	Put	Bond Future	298	0	298	0	0.00
19/07/2010	R189 On 04-November-10	1.80	Put	Bond Future	50	0	50	0	0.00
19/07/2010	R189 On 04-November-10	1.75	Put	Bond Future	174	0	174	0	0.00
19/07/2010	R197 On 05-August-10			Bond Future	2.99	128.2484	2.9920	128.2484	0.00
19/07/2010	R197 On 05-August-10	3.05	Call	Bond Future	732	1	732	1	0.00
19/07/2010	R197 On 05-August-10	3.00	Call	Bond Future	101	0	101	0	0.00
19/07/2010	R197 On 05-August-10	3.10	Call	Bond Future	1359	1	1359	1	0.00
19/07/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R197 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R197 On 04-November-10			Bond Future	3.06	128.3614	3.0590	128.3614	0.00
19/07/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	R197 On 04-November-10	3.10	Call	Bond Future	505	0	505	0	0.00
19/07/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R197 On 04-November-10	3.00	Put	Bond Future	731	1	731	1	0.00
19/07/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R197 On 04-November-10	3.05	Put	Bond Future	111	0	111	0	0.00
19/07/2010	R201 On 05-August-10			Bond Future	7.70	105.0901	7.7040	105.0901	1,364.00
19/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4701	5	4701	5	0.00
19/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R201 On 04-November-10			Bond Future	7.77	106.8368	7.7670	106.8368	0.00
19/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2747	3	2747	3	0.00
19/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2598	3	2598	3	0.00
19/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2897	3	2897	3	0.00
19/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	171	0	171	0	0.00
19/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	215	0	215	0	0.00
19/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	192	0	192	0	0.00
19/07/2010	R201 On 03-February-11			Bond Future	7.80	104.3435	7.8040	104.3435	0.00
19/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1534	2	1534	2	0.00
19/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1431	1	1431	1	0.00
19/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1641	2	1641	2	0.00
19/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	822	1	822	1	0.00
19/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	944	1	944	1	0.00
19/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	881	1	881	1	0.00
19/07/2010	R202 On 05-August-10			Bond Future	3.02	107.8581	3.0150	107.8581	0.00
19/07/2010	R202 On 05-August-10	3.05	Call	Bond Future	607	1	607	1	0.00
19/07/2010	R202 On 05-August-10	3.10	Call	Bond Future	1468	1	1468	1	0.00
19/07/2010	R202 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R202 On 05-August-10	3.00	Put	Bond Future	262	0	262	0	0.00
19/07/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R202 On 04-November-10			Bond Future	3.06	107.9490	3.0560	107.9490	0.00
19/07/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R202 On 04-November-10	3.10	Call	Bond Future	751	1	751	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R202 On 04-November-10	3.00	Put	Bond Future	965	1	965	1	0.00
19/07/2010	R202 On 04-November-10	3.05	Put	Bond Future	103	0	103	0	0.00
19/07/2010	R203 On 05-August-10			Bond Future	8.38	102.6057	8.3760	102.6057	3,767.00
19/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4457	4	4457	4	0.00
19/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R203 On 04-November-10			Bond Future	8.45	100.1453	8.4510	100.1453	0.00
19/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4240	4	4240	4	0.00
19/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4453	4	4453	4	0.00
19/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	4029	4	4029	4	0.00
19/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	308	0	308	0	0.00
19/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	248	0	248	0	0.00
19/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	277	0	277	0	0.00
19/07/2010	R203 On 03-February-11			Bond Future	8.51	101.9577	8.5110	101.9577	0.00
19/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1785	2	1785	2	0.00
19/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	1922	2	1922	2	0.00
19/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1657	2	1657	2	0.00
19/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1958	2	1958	2	0.00
19/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1730	2	1730	2	0.00
19/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1839	2	1839	2	0.00
19/07/2010	R204 On 05-August-10			Bond Future	8.50	98.2297	8.4950	98.2297	2,664.00
19/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4250	4	4250	4	0.00
19/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1338	1	1338	1	0.00
19/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1574	2	1574	2	83.00
19/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	102	0	102	0	249.00
19/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	111	0	111	0	83.00
19/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1534	2	1534	2	0.00
19/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	160	0	160	0	650.00
19/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	1	0	1	0	780.00
19/07/2010	R204 On 04-November-10			Bond Future	8.57	99.8670	8.5650	99.8670	0.00
19/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4178	4	4178	4	0.00
19/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	3953	4	3953	4	0.00
19/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4405	4	4405	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	367	0	367	0	0.00
19/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	451	0	451	0	0.00
19/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	408	0	408	0	0.00
19/07/2010	R204 On 03-February-11			Bond Future	8.62	97.6318	8.6190	97.6318	0.00
19/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1767	2	1767	2	0.00
19/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1635	2	1635	2	0.00
19/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	1906	2	1906	2	0.00
19/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2287	2	2287	2	0.00
19/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2571	3	2571	3	0.00
19/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2425	2	2425	2	0.00
19/07/2010	R206 On 05-August-10			Bond Future	7.55	100.3812	7.5530	100.3812	0.00
19/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4184	4	4184	4	0.00
19/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R206 On 04-November-10			Bond Future	7.61	102.0514	7.6130	102.0514	0.00
19/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2519	3	2519	3	0.00
19/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2642	3	2642	3	0.00
19/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2397	2	2397	2	0.00
19/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	106	0	106	0	0.00
19/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	82	0	82	0	0.00
19/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	94	0	94	0	0.00
19/07/2010	R206 On 03-February-11			Bond Future	7.64	100.1170	7.6430	100.1170	0.00
19/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1413	1	1413	1	0.00
19/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1504	2	1504	2	0.00
19/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1325	1	1325	1	0.00
19/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	537	1	537	1	0.00
19/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	461	0	461	0	0.00
19/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	497	1	497	1	0.00
19/07/2010	R207 On 05-August-10			Bond Future	8.60	91.9525	8.6040	91.9525	4,639.00
19/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	5187	5	5187	5	0.00
19/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	38	0	38	0	250.00
19/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	3783	4	3783	4	0.00
19/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	4	0	4	0	100.00
19/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2198	2	2198	2	0.00

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19/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
19/07/2010	R207 On 04-November-10			Bond Future	8.67	93.4808	8.6690	93.4808	0.00
19/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3904	4	3904	4	0.00
19/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3681	4	3681	4	0.00
19/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4131	4	4131	4	0.00
19/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	513	1	513	1	0.00
19/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	624	1	624	1	0.00
19/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	566	1	566	1	0.00
19/07/2010	R207 On 03-February-11			Bond Future	8.72	91.5357	8.7210	91.5357	0.00
19/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2286	2	2286	2	0.00
19/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2130	2	2130	2	0.00
19/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2450	3	2450	3	0.00
19/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	1996	2	1996	2	0.00
19/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2251	2	2251	2	0.00
19/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2119	2	2119	2	0.00
19/07/2010	R208 On 05-August-10			Bond Future	8.69	89.1783	8.6940	89.1783	11,214.00
19/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4847	5	4847	5	0.00
19/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	1	0	1	0	0.00
19/07/2010	R208 On 04-November-10			Bond Future	8.76	87.2605	8.7590	87.2605	0.00
19/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3663	4	3663	4	0.00
19/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3889	4	3889	4	0.00
19/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3441	4	3441	4	0.00
19/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	793	1	793	1	0.00
19/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	656	1	656	1	0.00
19/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	722	1	722	1	0.00
19/07/2010	R208 On 03-February-11			Bond Future	8.81	88.8410	8.8110	88.8410	0.00
19/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2077	2	2077	2	0.00
19/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2235	2	2235	2	0.00
19/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1927	2	1927	2	0.00
19/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2598	3	2598	3	0.00
19/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2301	2	2301	2	0.00
19/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2445	2	2445	2	0.00
19/07/2010	R209 On 05-August-10			Bond Future	8.91	75.6687	8.9110	75.6687	2,406.00

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19/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	327	0	327	0	0.00
19/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1603	2	1603	2	0.00
19/07/2010	R209 On 04-November-10			Bond Future	8.96	73.7741	8.9590	73.7741	0.00
19/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2406	2	2406	2	0.00
19/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2619	3	2619	3	0.00
19/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2202	2	2202	2	0.00
19/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	2272	2	2272	2	0.00
19/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1920	2	1920	2	0.00
19/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	2090	2	2090	2	0.00
19/07/2010	R209 On 03-February-11			Bond Future	9.00	75.1134	8.9980	75.1134	0.00
19/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3105	3	3105	3	0.00
19/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3313	3	3313	3	0.00
19/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	2902	3	2902	3	0.00
19/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	3272	3	3272	3	0.00
19/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2915	3	2915	3	0.00
19/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	3090	3	3090	3	0.00
19/07/2010	R210 On 05-August-10			Bond Future	3.04	94.5267	3.0440	94.5267	0.00
19/07/2010	R210 On 05-August-10	3.10	Call	Bond Future	729	0	729	0	0.00
19/07/2010	R210 On 05-August-10	3.15	Call	Bond Future	1374	1	1374	1	0.00
19/07/2010	R210 On 05-August-10	3.05	Call	Bond Future	78	0	78	0	0.00
19/07/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R210 On 04-November-10			Bond Future	3.09	93.3072	3.0920	93.3072	0.00
19/07/2010	R210 On 04-November-10	3.10	Call	Bond Future	103	0	103	0	0.00
19/07/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R210 On 04-November-10	3.15	Call	Bond Future	741	0	741	0	0.00
19/07/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R210 On 04-November-10	3.05	Put	Bond Future	541	1	541	1	0.00
19/07/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R211 On 05-August-10			Bond Future	2.73	98.7010	2.7340	98.7010	0.00
19/07/2010	R211 On 05-August-10	2.75	Call	Bond Future	94	0	94	0	0.00
19/07/2010	R211 On 05-August-10	2.80	Call	Bond Future	385	0	385	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R211 On 05-August-10	2.70	Put	Bond Future	199	0	199	0	0.00
19/07/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R211 On 04-November-10			Bond Future	2.84	98.7844	2.8360	98.7844	0.00
19/07/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R211 On 04-November-10	2.80	Put	Bond Future	202	0	202	0	0.00
19/07/2010	R211 On 04-November-10	2.70	Put	Bond Future	766	1	766	1	0.00
19/07/2010	R211 On 04-November-10	2.75	Put	Bond Future	484	0	484	0	0.00
19/07/2010	R212 On 05-August-10			Bond Future	3.01	97.5660	3.0120	97.5660	0.00
19/07/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R212 On 05-August-10	3.05	Call	Bond Future	360	0	360	0	0.00
19/07/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R212 On 05-August-10	2.95	Put	Bond Future	591	1	591	1	0.00
19/07/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
19/07/2010	R212 On 05-August-10	3.00	Put	Bond Future	114	0	114	0	0.00
19/07/2010	R212 On 04-November-10			Bond Future	3.08	97.6495	3.0800	97.6495	0.00
19/07/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
19/07/2010	R212 On 04-November-10	2.95	Put	Bond Future	1213	1	1213	1	0.00
19/07/2010	R212 On 04-November-10	3.05	Put	Bond Future	278	0	278	0	0.00
19/07/2010	R212 On 04-November-10	3.00	Put	Bond Future	744	1	744	1	0.00
19/07/2010	TRT1 On 05-August-10			Index Future	319.74	319.7340	319.7350	319.7340	100.00
19/07/2010	TRT1 On 04-November-10			Index Future	325.06	325.0540	325.0550	325.0540	0.00
20/07/2010	AL7T On 05-August-10			Index Future	353.33	351.0160	353.3290	351.0160	58.00
20/07/2010	ALBI On 05-August-10			Index Future	324.28	322.3780	324.2790	322.3780	1,445.00
20/07/2010	ALBI On 04-November-10			Index Future	329.68	327.7420	329.6750	327.7420	0.00
20/07/2010	CRD1 On 05-August-10			Index Future	143.59	143.0260	143.5870	143.0260	2.00
20/07/2010	CRD1 On 04-November-10			Index Future	145.98	145.4060	145.9760	145.4060	0.00
20/07/2010	GOVI On 05-August-10			GOVI	325.47	323.5930	325.4700	323.5930	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
20/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	98892	8	98892	8	0.00
20/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	192	0	192	0	0.00
20/07/2010	GOVI On 04-November-10			GOVI	330.89	328.9770	330.8860	328.9770	0.00
20/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	18860	0	18860	0	0.00
20/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	18760	0	18760	0	0.00
20/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	18960	0	18960	0	0.00
20/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
20/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
20/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
20/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/07/2010	ILBI On 05-August-10			Index Future	381.15	380.7070	381.1520	380.7070	501.00
20/07/2010	ILBI On 04-November-10			Index Future	387.59	387.1410	387.5940	387.1410	0.00
20/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
20/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.54	93.4650	6.5350	93.4650	2,000.00
20/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.39	93.6150	6.3850	93.6150	1,000.00
20/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.38	93.6250	6.3750	93.6250	1,000.00
20/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.31	93.6950	6.3050	93.6950	0.00
20/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
20/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
20/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.32	93.6850	6.3150	93.6850	5,500.00
20/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.47	93.5350	6.4650	93.5350	4,500.00
20/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.71	93.2950	6.7050	93.2950	6,000.00
20/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.96	93.0450	6.9550	93.0450	5,000.00
20/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00
20/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
20/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
20/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
20/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
20/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
20/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
20/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
20/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
20/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
20/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
20/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
20/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
20/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
20/07/2010	OTH1 On 05-August-10			Index Future	317.43	315.3940	317.4260	315.3940	3.00
20/07/2010	OTH1 On 04-November-10			Index Future	322.71	320.6420	322.7070	320.6420	0.00
20/07/2010	R157 On 05-August-10			Bond Future	7.64	129.2621	7.6410	129.2621	4,923.00
20/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	5156	5	5156	5	0.00
20/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	4018	3	4018	3	0.00
20/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	6281	6	6281	6	0.00
20/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2867	2	2867	2	500.00
20/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	147	0	147	0	500.00
20/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	823	1	823	1	0.00
20/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	1	0	1	0	0.00
20/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R157 On 04-November-10			Bond Future	7.70	124.5911	7.6980	124.5911	0.00
20/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3774	3	3774	3	0.00
20/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3971	3	3971	3	0.00
20/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3580	3	3580	3	0.00
20/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	722	1	722	1	500.00
20/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	219	0	219	0	0.00
20/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	1627	2	1627	2	0.00
20/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	172	0	172	0	0.00
20/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	193	0	193	0	0.00
20/07/2010	R157 On 03-February-11			Bond Future	7.73	126.8357	7.7320	126.8357	0.00
20/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1897	2	1897	2	0.00
20/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1766	1	1766	1	0.00
20/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	2032	2	2032	2	0.00
20/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1095	1	1095	1	0.00
20/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1257	2	1257	2	0.00
20/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1174	1	1174	1	0.00
20/07/2010	R186 On 05-August-10			Bond Future	8.82	114.9610	8.8220	114.9610	20,831.00
20/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	4002	3	4002	3	0.00
20/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	606	0	606	0	816.00
20/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	8319	7	8319	7	0.00
20/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	10404	10	10404	10	0.00
20/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1993	1	1993	1	48.00
20/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	86	0	86	0	144.00
20/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	324	1	324	1	48.00
20/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	3201	4	3201	4	0.00
20/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
20/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
20/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1292	2	1292	2	0.00
20/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	48	0	48	0	0.00
20/07/2010	R186 On 04-November-10			Bond Future	8.88	116.8784	8.8820	116.8784	400.00
20/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4757	4	4757	4	0.00
20/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	5080	4	5080	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4445	4	4445	4	0.00
20/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2066	2	2066	2	10,900.00
20/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1532	2	1532	2	0.00
20/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3309	4	3309	4	0.00
20/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1274	2	1274	2	0.00
20/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1396	2	1396	2	0.00
20/07/2010	R186 On 03-February-11			Bond Future	8.93	113.6968	8.9290	113.6968	0.00
20/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3987	4	3987	4	0.00
20/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4249	4	4249	4	0.00
20/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3732	3	3732	3	0.00
20/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3539	4	3539	4	0.00
20/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3143	4	3143	4	0.00
20/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3336	4	3336	4	0.00
20/07/2010	R189 On 05-August-10			Bond Future	1.59	114.0123	1.5890	114.0123	0.00
20/07/2010	R189 On 05-August-10	1.75	Call	Bond Future	443	0	443	0	0.00
20/07/2010	R189 On 05-August-10	1.70	Call	Bond Future	306	0	306	0	0.00
20/07/2010	R189 On 05-August-10	1.80	Call	Bond Future	580	0	580	0	0.00
20/07/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R189 On 04-November-10			Bond Future	1.72	110.9997	1.7220	110.9997	0.00
20/07/2010	R189 On 04-November-10	1.75	Call	Bond Future	70	0	70	0	0.00
20/07/2010	R189 On 04-November-10	1.80	Call	Bond Future	194	0	194	0	0.00
20/07/2010	R189 On 04-November-10	1.70	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R189 On 04-November-10	1.70	Put	Bond Future	55	0	55	0	0.00
20/07/2010	R189 On 04-November-10	1.80	Put	Bond Future	1	0	1	0	0.00
20/07/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R197 On 05-August-10			Bond Future	2.99	128.3623	2.9920	128.3623	0.00
20/07/2010	R197 On 05-August-10	3.05	Call	Bond Future	732	1	732	1	0.00
20/07/2010	R197 On 05-August-10	3.00	Call	Bond Future	101	0	101	0	0.00
20/07/2010	R197 On 05-August-10	3.10	Call	Bond Future	1359	1	1359	1	0.00
20/07/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R197 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R197 On 04-November-10			Bond Future	3.06	128.4724	3.0590	128.4724	0.00
20/07/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R197 On 04-November-10	3.10	Call	Bond Future	505	1	505	1	0.00
20/07/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R197 On 04-November-10	3.00	Put	Bond Future	731	1	731	1	0.00
20/07/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R197 On 04-November-10	3.05	Put	Bond Future	111	0	111	0	0.00
20/07/2010	R201 On 05-August-10			Bond Future	7.58	105.0154	7.5810	105.0154	1,364.00
20/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	5161	5	5161	5	0.00
20/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R201 On 04-November-10			Bond Future	7.64	106.7625	7.6350	106.7625	0.00
20/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3153	3	3153	3	0.00
20/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2999	3	2999	3	0.00
20/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3310	3	3310	3	0.00
20/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	115	0	115	0	0.00
20/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	148	0	148	0	0.00
20/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	130	0	130	0	0.00
20/07/2010	R201 On 03-February-11			Bond Future	7.66	104.2665	7.6640	104.2665	0.00
20/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1824	2	1824	2	0.00
20/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1712	1	1712	1	0.00
20/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1941	2	1941	2	0.00
20/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	652	1	652	1	0.00
20/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	755	1	755	1	0.00
20/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	701	1	701	1	0.00
20/07/2010	R202 On 05-August-10			Bond Future	3.00	107.8581	2.9950	107.8581	0.00
20/07/2010	R202 On 05-August-10	3.05	Call	Bond Future	957	1	957	1	0.00
20/07/2010	R202 On 05-August-10	3.10	Call	Bond Future	1817	1	1817	1	0.00
20/07/2010	R202 On 05-August-10	3.00	Call	Bond Future	87	0	87	0	0.00
20/07/2010	R202 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R202 On 04-November-10			Bond Future	3.04	107.9490	3.0360	107.9490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2010	R202 On 04-November-10	3.05	Call	Bond Future	241	0	241	0	0.00
20/07/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R202 On 04-November-10	3.10	Call	Bond Future	1094	1	1094	1	0.00
20/07/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R202 On 04-November-10	3.00	Put	Bond Future	622	1	622	1	0.00
20/07/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R203 On 05-August-10			Bond Future	8.26	102.6634	8.2640	102.6634	3,767.00
20/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	5047	4	5047	4	0.00
20/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R203 On 04-November-10			Bond Future	8.33	100.2064	8.3340	100.2064	0.00
20/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4760	4	4760	4	0.00
20/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4980	4	4980	4	0.00
20/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	4542	4	4542	4	0.00
20/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	223	0	223	0	0.00
20/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	178	0	178	0	0.00
20/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	199	0	199	0	0.00
20/07/2010	R203 On 03-February-11			Bond Future	8.39	102.0169	8.3880	102.0169	0.00
20/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	2104	2	2104	2	0.00
20/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	2253	2	2253	2	0.00
20/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1962	2	1962	2	0.00
20/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1655	2	1655	2	0.00
20/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1452	2	1452	2	0.00
20/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1549	2	1549	2	0.00
20/07/2010	R204 On 05-August-10			Bond Future	8.38	98.1776	8.3840	98.1776	2,664.00
20/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4895	4	4895	4	0.00
20/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1883	1	1883	1	0.00
20/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	2146	2	2146	2	83.00
20/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	225	0	225	0	249.00
20/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	38	0	38	0	83.00
20/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1012	2	1012	2	0.00
20/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	59	0	59	0	650.00
20/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	780.00
20/07/2010	R204 On 04-November-10			Bond Future	8.45	99.8106	8.4490	99.8106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4728	4	4728	4	0.00
20/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4494	4	4494	4	0.00
20/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4964	4	4964	4	0.00
20/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	268	0	268	0	0.00
20/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	335	0	335	0	0.00
20/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	300	0	300	0	0.00
20/07/2010	R204 On 03-February-11			Bond Future	8.50	97.5767	8.4980	97.5767	0.00
20/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	2087	2	2087	2	0.00
20/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1940	2	1940	2	0.00
20/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	2240	2	2240	2	0.00
20/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	1952	2	1952	2	0.00
20/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2207	3	2207	3	0.00
20/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2076	2	2076	2	0.00
20/07/2010	R206 On 05-August-10			Bond Future	7.43	100.3842	7.4300	100.3842	0.00
20/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4550	4	4550	4	0.00
20/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R206 On 04-November-10			Bond Future	7.48	102.0542	7.4800	102.0542	0.00
20/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2856	3	2856	3	0.00
20/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2983	3	2983	3	0.00
20/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2730	2	2730	2	0.00
20/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	69	0	69	0	0.00
20/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	53	0	53	0	0.00
20/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	60	0	60	0	0.00
20/07/2010	R206 On 03-February-11			Bond Future	7.50	100.1196	7.4980	100.1196	0.00
20/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1672	1	1672	1	0.00
20/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1770	2	1770	2	0.00
20/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1576	1	1576	1	0.00
20/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	413	1	413	1	0.00
20/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	352	0	352	0	0.00
20/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	382	0	382	0	0.00
20/07/2010	R207 On 05-August-10			Bond Future	8.50	91.8984	8.5030	91.8984	4,639.00
20/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	5797	5	5797	5	0.00
20/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	89	0	89	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	4390	4	4390	4	0.00
20/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	1	0	1	0	100.00
20/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	1639	2	1639	2	0.00
20/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
20/07/2010	R207 On 04-November-10			Bond Future	8.56	93.4278	8.5640	93.4278	0.00
20/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	4397	4	4397	4	0.00
20/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	4163	4	4163	4	0.00
20/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4634	4	4634	4	0.00
20/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	396	1	396	1	0.00
20/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	485	1	485	1	0.00
20/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	438	1	438	1	0.00
20/07/2010	R207 On 03-February-11			Bond Future	8.61	91.4723	8.6110	91.4723	0.00
20/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2629	2	2629	2	0.00
20/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2460	2	2460	2	0.00
20/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2805	2	2805	2	0.00
20/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	1715	2	1715	2	0.00
20/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	1945	2	1945	2	0.00
20/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	1826	2	1826	2	0.00
20/07/2010	R208 On 05-August-10			Bond Future	8.60	89.1221	8.6030	89.1221	11,214.00
20/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	5417	5	5417	5	0.00
20/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	1	0	1	0	0.00
20/07/2010	R208 On 04-November-10			Bond Future	8.67	87.2053	8.6650	87.2053	0.00
20/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	4100	4	4100	4	0.00
20/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4337	4	4337	4	0.00
20/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3868	3	3868	3	0.00
20/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	642	1	642	1	0.00
20/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	525	1	525	1	0.00
20/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	581	1	581	1	0.00
20/07/2010	R208 On 03-February-11			Bond Future	8.71	88.7808	8.7130	88.7808	0.00
20/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2372	2	2372	2	0.00
20/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2542	2	2542	2	0.00
20/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2209	2	2209	2	0.00
20/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2288	3	2288	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
20/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2016	2	2016	2	0.00
20/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2148	2	2148	2	0.00
20/07/2010	R209 On 05-August-10			Bond Future	8.83	75.5905	8.8300	75.5905	2,406.00
20/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	511	0	511	0	0.00
20/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1150	2	1150	2	0.00
20/07/2010	R209 On 04-November-10			Bond Future	8.88	73.7044	8.8760	73.7044	0.00
20/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2758	2	2758	2	0.00
20/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2988	3	2988	3	0.00
20/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2536	2	2536	2	0.00
20/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1959	2	1959	2	0.00
20/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1642	2	1642	2	0.00
20/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1795	2	1795	2	0.00
20/07/2010	R209 On 03-February-11			Bond Future	8.91	75.0365	8.9130	75.0365	0.00
20/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3451	3	3451	3	0.00
20/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3672	3	3672	3	0.00
20/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3235	3	3235	3	0.00
20/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2948	3	2948	3	0.00
20/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2617	3	2617	3	0.00
20/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2778	3	2778	3	0.00
20/07/2010	R210 On 05-August-10			Bond Future	3.05	94.9181	3.0450	94.9181	0.00
20/07/2010	R210 On 05-August-10	3.10	Call	Bond Future	716	1	716	1	0.00
20/07/2010	R210 On 05-August-10	3.15	Call	Bond Future	1361	1	1361	1	0.00
20/07/2010	R210 On 05-August-10	3.05	Call	Bond Future	65	0	65	0	0.00
20/07/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R210 On 04-November-10			Bond Future	3.09	93.7043	3.0920	93.7043	0.00
20/07/2010	R210 On 04-November-10	3.10	Call	Bond Future	103	0	103	0	0.00
20/07/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R210 On 04-November-10	3.15	Call	Bond Future	741	1	741	1	0.00
20/07/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R210 On 04-November-10	3.05	Put	Bond Future	541	1	541	1	0.00
20/07/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00

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20/07/2010	R211 On 05-August-10			Bond Future	2.74	98.6952	2.7350	98.6952	0.00
20/07/2010	R211 On 05-August-10	2.75	Call	Bond Future	88	0	88	0	0.00
20/07/2010	R211 On 05-August-10	2.80	Call	Bond Future	379	0	379	0	0.00
20/07/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R211 On 05-August-10	2.70	Put	Bond Future	205	0	205	0	0.00
20/07/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R211 On 04-November-10			Bond Future	2.84	98.7788	2.8360	98.7788	0.00
20/07/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R211 On 04-November-10	2.80	Put	Bond Future	202	0	202	0	0.00
20/07/2010	R211 On 04-November-10	2.70	Put	Bond Future	766	1	766	1	0.00
20/07/2010	R211 On 04-November-10	2.75	Put	Bond Future	484	0	484	0	0.00
20/07/2010	R212 On 05-August-10			Bond Future	3.01	97.5565	3.0120	97.5565	0.00
20/07/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R212 On 05-August-10	3.05	Call	Bond Future	360	0	360	0	0.00
20/07/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R212 On 05-August-10	2.95	Put	Bond Future	591	1	591	1	0.00
20/07/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
20/07/2010	R212 On 05-August-10	3.00	Put	Bond Future	114	0	114	0	0.00
20/07/2010	R212 On 04-November-10			Bond Future	3.08	97.6403	3.0800	97.6403	0.00
20/07/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
20/07/2010	R212 On 04-November-10	2.95	Put	Bond Future	1213	1	1213	1	0.00
20/07/2010	R212 On 04-November-10	3.05	Put	Bond Future	278	0	278	0	0.00
20/07/2010	R212 On 04-November-10	3.00	Put	Bond Future	744	1	744	1	0.00
20/07/2010	TRT1 On 05-August-10			Index Future	321.59	319.7350	321.5910	319.7350	100.00
20/07/2010	TRT1 On 04-November-10			Index Future	326.94	325.0550	326.9420	325.0550	0.00
21/07/2010	AL7T On 05-August-10			Index Future	353.83	353.3290	353.8340	353.3290	58.00
21/07/2010	ALBI On 05-August-10			Index Future	325.00	324.2790	324.9960	324.2790	1,445.00
21/07/2010	ALBI On 04-November-10			Index Future	330.40	329.6750	330.4040	329.6750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2010	CRD1 On 05-August-10			Index Future	143.73	143.5870	143.7270	143.5870	2.00
21/07/2010	CRD1 On 04-November-10			Index Future	146.13	145.9760	146.1290	145.9760	0.00
21/07/2010	GOVI On 05-August-10			GOVI	326.13	325.4700	326.1300	325.4700	326.00
21/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	105395	10	105395	10	0.00
21/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	95	0	95	0	0.00
21/07/2010	GOVI On 04-November-10			GOVI	331.58	330.8860	331.5820	330.8860	0.00
21/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	25820	2	25820	2	0.00
21/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	25720	2	25720	2	0.00
21/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	25920	2	25920	2	0.00
21/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
21/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
21/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
21/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/07/2010	ILBI On 05-August-10			Index Future	381.48	381.1520	381.4750	381.1520	501.00
21/07/2010	ILBI On 04-November-10			Index Future	387.93	387.5940	387.9250	387.5940	0.00
21/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
21/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
21/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/07/2010	JBAF On 21-July-10			Jibar Tradeable Future	6.52	93.4650	6.5150	93.4650	0.00
21/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.39	93.6150	6.3850	93.6150	1,000.00
21/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.38	93.6250	6.3750	93.6250	1,000.00
21/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.31	93.6950	6.3050	93.6950	0.00
21/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
21/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
21/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.32	93.6850	6.3150	93.6850	5,500.00
21/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.47	93.5350	6.4650	93.5350	4,500.00
21/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.71	93.2950	6.7050	93.2950	6,000.00
21/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.96	93.0450	6.9550	93.0450	5,000.00
21/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.21	92.7950	7.2050	92.7950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.26	92.7450	7.2550	92.7450	0.00
21/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
21/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
21/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
21/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
21/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
21/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
21/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
21/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
21/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
21/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
21/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
21/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
21/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
21/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
21/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
21/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
21/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
21/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
21/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
21/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
21/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
21/07/2010	OTH1 On 05-August-10			Index Future	318.30	317.4260	318.3000	317.4260	3.00
21/07/2010	OTH1 On 04-November-10			Index Future	323.62	322.7070	323.6210	322.7070	0.00
21/07/2010	R157 On 05-August-10			Bond Future	7.60	129.7956	7.5990	129.7956	3,768.00
21/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	5357	5	5357	5	0.00
21/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	4219	4	4219	4	0.00
21/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	6481	6	6481	6	0.00
21/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	3067	3	3067	3	500.00
21/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	193	0	193	0	500.00
21/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	668	1	668	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00
21/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R157 On 04-November-10			Bond Future	7.65	125.1355	7.6530	125.1355	4,155.00
21/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3953	4	3953	4	0.00
21/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	4152	4	4152	4	0.00
21/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3755	4	3755	4	0.00
21/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	797	1	797	1	500.00
21/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	189	0	189	0	0.00
21/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	1497	2	1497	2	0.00
21/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	148	0	148	0	0.00
21/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	167	0	167	0	0.00
21/07/2010	R157 On 03-February-11			Bond Future	7.69	127.3872	7.6850	127.3872	0.00
21/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	2014	2	2014	2	0.00
21/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1878	2	1878	2	0.00
21/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	2153	2	2153	2	0.00
21/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1012	1	1012	1	0.00
21/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1166	1	1166	1	0.00
21/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1087	1	1087	1	0.00
21/07/2010	R186 On 05-August-10			Bond Future	8.77	115.8285	8.7700	115.8285	13,181.00
21/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	4472	4	4472	4	0.00
21/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	789	1	789	1	816.00
21/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	8813	8	8813	8	0.00
21/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	123	0	123	0	144.00
21/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	10899	10	10899	10	0.00
21/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	2368	2	2368	2	48.00
21/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	204	0	204	0	48.00
21/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	2743	3	2743	3	0.00
21/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
21/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
21/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	980	1	980	1	0.00
21/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	24	0	24	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2010	R186 On 04-November-10			Bond Future	8.83	117.7513	8.8280	117.7513	12,012.00
21/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	5105	5	5105	5	0.00
21/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	5438	5	5438	5	0.00
21/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4781	4	4781	4	0.00
21/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2282	2	2282	2	10,900.00
21/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1362	2	1362	2	0.00
21/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3019	3	3019	3	0.00
21/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1126	1	1126	1	0.00
21/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1238	1	1238	1	0.00
21/07/2010	R186 On 03-February-11			Bond Future	8.87	114.5850	8.8740	114.5850	0.00
21/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	4260	4	4260	4	0.00
21/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4532	4	4532	4	0.00
21/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3995	4	3995	4	0.00
21/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3294	4	3294	4	0.00
21/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	2917	3	2917	3	0.00
21/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3101	3	3101	3	0.00
21/07/2010	R189 On 05-August-10			Bond Future	1.55	114.2575	1.5480	114.2575	0.00
21/07/2010	R189 On 05-August-10	1.75	Call	Bond Future	556	0	556	0	0.00
21/07/2010	R189 On 05-August-10	1.70	Call	Bond Future	419	0	419	0	0.00
21/07/2010	R189 On 05-August-10	1.80	Call	Bond Future	694	1	694	1	0.00
21/07/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R189 On 04-November-10			Bond Future	1.68	111.2428	1.6760	111.2428	0.00
21/07/2010	R189 On 04-November-10	1.75	Call	Bond Future	184	0	184	0	0.00
21/07/2010	R189 On 04-November-10	1.80	Call	Bond Future	308	0	308	0	0.00
21/07/2010	R189 On 04-November-10	1.70	Call	Bond Future	60	0	60	0	0.00
21/07/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R197 On 05-August-10			Bond Future	2.99	128.3623	2.9930	128.3623	0.00
21/07/2010	R197 On 05-August-10	3.05	Call	Bond Future	720	1	720	1	0.00
21/07/2010	R197 On 05-August-10	3.00	Call	Bond Future	89	0	89	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2010	R197 On 05-August-10	3.10	Call	Bond Future	1347	1	1347	1	0.00
21/07/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R197 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R197 On 04-November-10			Bond Future	3.06	128.4724	3.0600	128.4724	0.00
21/07/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
21/07/2010	R197 On 04-November-10	3.10	Call	Bond Future	493	1	493	1	0.00
21/07/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
21/07/2010	R197 On 04-November-10	3.00	Put	Bond Future	744	1	744	1	0.00
21/07/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R197 On 04-November-10	3.05	Put	Bond Future	124	0	124	0	0.00
21/07/2010	R201 On 05-August-10			Bond Future	7.54	105.4757	7.5390	105.4757	486.00
21/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	5319	5	5319	5	0.00
21/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R201 On 04-November-10			Bond Future	7.59	107.2310	7.5900	107.2310	1,364.00
21/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3295	3	3295	3	0.00
21/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	3139	3	3139	3	0.00
21/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3454	3	3454	3	0.00
21/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	99	0	99	0	0.00
21/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	127	0	127	0	0.00
21/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	111	0	111	0	0.00
21/07/2010	R201 On 03-February-11			Bond Future	7.62	104.7364	7.6150	104.7364	0.00
21/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1931	2	1931	2	0.00
21/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1815	2	1815	2	0.00
21/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	2051	2	2051	2	0.00
21/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	597	1	597	1	0.00
21/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	693	1	693	1	0.00
21/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	643	1	643	1	0.00
21/07/2010	R202 On 05-August-10			Bond Future	2.99	108.2071	2.9860	108.2071	0.00
21/07/2010	R202 On 05-August-10	3.05	Call	Bond Future	1114	1	1114	1	0.00
21/07/2010	R202 On 05-August-10	3.10	Call	Bond Future	1974	2	1974	2	0.00
21/07/2010	R202 On 05-August-10	3.00	Call	Bond Future	245	0	245	0	0.00
21/07/2010	R202 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R202 On 04-November-10			Bond Future	3.03	108.2925	3.0260	108.2925	0.00
21/07/2010	R202 On 04-November-10	3.05	Call	Bond Future	413	0	413	0	0.00
21/07/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
21/07/2010	R202 On 04-November-10	3.10	Call	Bond Future	1267	1	1267	1	0.00
21/07/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R202 On 04-November-10	3.00	Put	Bond Future	450	1	450	1	0.00
21/07/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R203 On 05-August-10			Bond Future	8.22	103.2534	8.2210	103.2534	3,767.00
21/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	5274	5	5274	5	0.00
21/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R203 On 04-November-10			Bond Future	8.29	100.8040	8.2890	100.8040	2,215.00
21/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4965	5	4965	5	0.00
21/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	5187	5	5187	5	0.00
21/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	4744	5	4744	5	0.00
21/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	194	0	194	0	0.00
21/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	154	0	154	0	0.00
21/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	173	0	173	0	0.00
21/07/2010	R203 On 03-February-11			Bond Future	8.34	102.6257	8.3420	102.6257	0.00
21/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	2229	2	2229	2	0.00
21/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	2383	2	2383	2	0.00
21/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	2082	2	2082	2	0.00
21/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1546	2	1546	2	0.00
21/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1353	1	1353	1	0.00
21/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1446	2	1446	2	0.00
21/07/2010	R204 On 05-August-10			Bond Future	8.36	98.8231	8.3610	98.8231	2,664.00
21/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	5029	5	5029	5	0.00
21/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	2000	2	2000	2	0.00
21/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	2269	2	2269	2	83.00
21/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	249	0	249	0	249.00
21/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	26	0	26	0	83.00
21/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	901	1	901	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	42	0	42	0	650.00
21/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	780.00
21/07/2010	R204 On 04-November-10			Bond Future	8.43	100.4682	8.4250	100.4682	2,456.00
21/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4842	5	4842	5	0.00
21/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4606	4	4606	4	0.00
21/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	5081	5	5081	5	0.00
21/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	248	0	248	0	0.00
21/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	310	0	310	0	0.00
21/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	277	0	277	0	0.00
21/07/2010	R204 On 03-February-11			Bond Future	8.47	98.2457	8.4740	98.2457	0.00
21/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	2150	2	2150	2	0.00
21/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	2001	2	2001	2	0.00
21/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	2307	2	2307	2	0.00
21/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	1885	2	1885	2	0.00
21/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2135	2	2135	2	0.00
21/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2006	2	2006	2	0.00
21/07/2010	R206 On 05-August-10			Bond Future	7.41	100.7501	7.4080	100.7501	0.00
21/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4616	5	4616	5	0.00
21/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R206 On 04-November-10			Bond Future	7.46	102.4243	7.4560	102.4243	0.00
21/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2917	3	2917	3	0.00
21/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	3045	3	3045	3	0.00
21/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2791	3	2791	3	0.00
21/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	63	0	63	0	0.00
21/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	48	0	48	0	0.00
21/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	54	0	54	0	0.00
21/07/2010	R206 On 03-February-11			Bond Future	7.47	100.4945	7.4720	100.4945	0.00
21/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1719	2	1719	2	0.00
21/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1819	2	1819	2	0.00
21/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1622	2	1622	2	0.00
21/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	392	0	392	0	0.00
21/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	334	0	334	0	0.00
21/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	361	0	361	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2010	R207 On 05-August-10			Bond Future	8.46	92.5081	8.4600	92.5081	4,639.00
21/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	6058	6	6058	6	0.00
21/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	4650	4	4650	4	0.00
21/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	118	0	118	0	250.00
21/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	100.00
21/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	1407	2	1407	2	0.00
21/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
21/07/2010	R207 On 04-November-10			Bond Future	8.52	94.0484	8.5200	94.0484	600.00
21/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	4609	4	4609	4	0.00
21/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	4371	4	4371	4	0.00
21/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4850	5	4850	5	0.00
21/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	350	0	350	0	0.00
21/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	432	0	432	0	0.00
21/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	389	0	389	0	0.00
21/07/2010	R207 On 03-February-11			Bond Future	8.57	92.1088	8.5660	92.1088	0.00
21/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2775	3	2775	3	0.00
21/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2600	2	2600	2	0.00
21/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2957	3	2957	3	0.00
21/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	1605	2	1605	2	0.00
21/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	1823	2	1823	2	0.00
21/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	1710	2	1710	2	0.00
21/07/2010	R208 On 05-August-10			Bond Future	8.56	89.6925	8.5610	89.6925	10,666.00
21/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	5681	5	5681	5	0.00
21/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R208 On 04-November-10			Bond Future	8.62	87.7837	8.6210	87.7837	6,835.00
21/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	4311	4	4311	4	0.00
21/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4553	4	4553	4	0.00
21/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	4073	4	4073	4	0.00
21/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	575	1	575	1	0.00
21/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	469	1	469	1	0.00
21/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	519	1	519	1	0.00
21/07/2010	R208 On 03-February-11			Bond Future	8.67	89.3731	8.6680	89.3731	0.00
21/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2514	2	2514	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2690	3	2690	3	0.00
21/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2344	2	2344	2	0.00
21/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2149	2	2149	2	0.00
21/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	1890	2	1890	2	0.00
21/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2016	2	2016	2	0.00
21/07/2010	R209 On 05-August-10			Bond Future	8.77	76.2279	8.7680	76.2279	1,281.00
21/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	697	1	697	1	0.00
21/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	841	1	841	1	0.00
21/07/2010	R209 On 04-November-10			Bond Future	8.81	74.3515	8.8130	74.3515	2,406.00
21/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	3046	3	3046	3	0.00
21/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	3290	3	3290	3	0.00
21/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2811	3	2811	3	0.00
21/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1736	2	1736	2	0.00
21/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1447	2	1447	2	0.00
21/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1585	2	1585	2	0.00
21/07/2010	R209 On 03-February-11			Bond Future	8.85	75.6941	8.8480	75.6941	0.00
21/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3732	3	3732	3	0.00
21/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3963	4	3963	4	0.00
21/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3507	3	3507	3	0.00
21/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2710	3	2710	3	0.00
21/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2398	3	2398	3	0.00
21/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2550	3	2550	3	0.00
21/07/2010	R210 On 05-August-10			Bond Future	3.05	94.9050	3.0450	94.9050	0.00
21/07/2010	R210 On 05-August-10	3.10	Call	Bond Future	716	1	716	1	0.00
21/07/2010	R210 On 05-August-10	3.15	Call	Bond Future	1361	1	1361	1	0.00
21/07/2010	R210 On 05-August-10	3.05	Call	Bond Future	65	0	65	0	0.00
21/07/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R210 On 04-November-10			Bond Future	3.09	93.7043	3.0930	93.7043	0.00
21/07/2010	R210 On 04-November-10	3.10	Call	Bond Future	90	0	90	0	0.00
21/07/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
21/07/2010	R210 On 04-November-10	3.15	Call	Bond Future	729	1	729	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R210 On 04-November-10	3.05	Put	Bond Future	554	1	554	1	0.00
21/07/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R211 On 05-August-10			Bond Future	2.74	98.6893	2.7370	98.6893	0.00
21/07/2010	R211 On 05-August-10	2.75	Call	Bond Future	76	0	76	0	0.00
21/07/2010	R211 On 05-August-10	2.80	Call	Bond Future	368	0	368	0	0.00
21/07/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
21/07/2010	R211 On 05-August-10	2.70	Put	Bond Future	217	0	217	0	0.00
21/07/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R211 On 04-November-10			Bond Future	2.84	98.7788	2.8390	98.7788	0.00
21/07/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
21/07/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
21/07/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
21/07/2010	R211 On 04-November-10	2.80	Put	Bond Future	219	0	219	0	0.00
21/07/2010	R211 On 04-November-10	2.70	Put	Bond Future	783	1	783	1	0.00
21/07/2010	R211 On 04-November-10	2.75	Put	Bond Future	501	0	501	0	0.00
21/07/2010	R212 On 05-August-10			Bond Future	3.01	97.5565	3.0130	97.5565	0.00
21/07/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
21/07/2010	R212 On 05-August-10	3.05	Call	Bond Future	351	0	351	0	0.00
21/07/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
21/07/2010	R212 On 05-August-10	2.95	Put	Bond Future	600	1	600	1	0.00
21/07/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
21/07/2010	R212 On 05-August-10	3.00	Put	Bond Future	124	0	124	0	0.00
21/07/2010	R212 On 04-November-10			Bond Future	3.08	97.6403	3.0810	97.6403	0.00
21/07/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
21/07/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
21/07/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
21/07/2010	R212 On 04-November-10	2.95	Put	Bond Future	1222	1	1222	1	0.00
21/07/2010	R212 On 04-November-10	3.05	Put	Bond Future	288	0	288	0	0.00
21/07/2010	R212 On 04-November-10	3.00	Put	Bond Future	753	1	753	1	0.00
21/07/2010	TRT1 On 05-August-10			Index Future	322.25	321.5910	322.2470	321.5910	100.00
21/07/2010	TRT1 On 04-November-10			Index Future	327.63	326.9420	327.6340	326.9420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2010	AL7T On 05-August-10			Index Future	352.92	353.8340	352.9240	353.8340	58.00
22/07/2010	ALBI On 05-August-10			Index Future	324.26	324.9960	324.2590	324.9960	1,445.00
22/07/2010	ALBI On 04-November-10			Index Future	329.66	330.4040	329.6550	330.4040	0.00
22/07/2010	CRD1 On 05-August-10			Index Future	144.13	143.7270	144.1340	143.7270	2.00
22/07/2010	CRD1 On 04-November-10			Index Future	146.53	146.1290	146.5320	146.1290	0.00
22/07/2010	GOVI On 05-August-10			GOVI	325.41	326.1300	325.4080	326.1300	172.00
22/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	98199	11	98199	11	0.00
22/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	119	0	119	0	0.00
22/07/2010	GOVI On 04-November-10			GOVI	330.82	331.5820	330.8230	331.5820	154.00
22/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	18230	3	18230	3	0.00
22/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	18130	3	18130	3	0.00
22/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	18330	3	18330	3	0.00
22/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
22/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
22/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
22/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/07/2010	ILBI On 05-August-10			Index Future	381.54	381.4750	381.5370	381.4750	501.00
22/07/2010	ILBI On 04-November-10			Index Future	387.99	387.9250	387.9880	387.9250	0.00
22/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
22/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
22/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.53	93.6150	6.5250	93.6150	1,000.00
22/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.37	93.6250	6.3650	93.6250	1,000.00
22/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.31	93.6950	6.3050	93.6950	0.00
22/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.30	93.7050	6.2950	93.7050	0.00
22/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.29	93.7050	6.2850	93.7050	0.00
22/07/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.29	6.2950	6.2850	6.2950	0.00
22/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.27	93.6850	6.2650	93.6850	5,500.00
22/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.42	93.5350	6.4150	93.5350	4,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.60	93.2950	6.5950	93.2950	6,000.00
22/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.84	93.0450	6.8350	93.0450	5,000.00
22/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.09	92.7950	7.0850	92.7950	0.00
22/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.17	92.7450	7.1650	92.7450	0.00
22/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
22/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
22/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
22/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
22/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
22/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
22/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
22/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
22/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
22/07/2010	OTH1 On 05-August-10			Index Future	317.65	318.3000	317.6450	318.3000	3.00
22/07/2010	OTH1 On 04-November-10			Index Future	322.93	323.6210	322.9300	323.6210	0.00
22/07/2010	R157 On 05-August-10			Bond Future	7.66	129.9965	7.6590	129.9965	3,768.00
22/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	5070	5	5070	5	0.00
22/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3932	4	3932	4	0.00
22/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	6195	6	6195	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2781	3	2781	3	500.00
22/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	108	0	108	0	500.00
22/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	870	1	870	1	0.00
22/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	1	0	1	0	0.00
22/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00
22/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R157 On 04-November-10			Bond Future	7.72	125.3404	7.7170	125.3404	4,155.00
22/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3693	4	3693	4	0.00
22/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3888	4	3888	4	0.00
22/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3499	4	3499	4	0.00
22/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	680	1	680	1	500.00
22/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	224	0	224	0	0.00
22/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	1671	1	1671	1	0.00
22/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	175	0	175	0	0.00
22/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	199	0	199	0	0.00
22/07/2010	R157 On 03-February-11			Bond Future	7.75	127.5906	7.7530	127.5906	0.00
22/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1837	2	1837	2	0.00
22/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1708	2	1708	2	0.00
22/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1971	2	1971	2	0.00
22/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1124	1	1124	1	0.00
22/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1290	1	1290	1	0.00
22/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1204	1	1204	1	0.00
22/07/2010	R186 On 05-August-10			Bond Future	8.79	116.3231	8.7900	116.3231	13,181.00
22/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	4282	4	4282	4	0.00
22/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	673	1	673	1	816.00
22/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	8623	9	8623	9	0.00
22/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	89	0	89	0	144.00
22/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	10708	11	10708	11	0.00
22/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	2191	2	2191	2	48.00
22/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	218	0	218	0	48.00
22/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	2900	3	2900	3	0.00
22/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
22/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1055	1	1055	1	0.00
22/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	24	0	24	0	0.00
22/07/2010	R186 On 04-November-10			Bond Future	8.85	118.2572	8.8480	118.2572	12,012.00
22/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4959	5	4959	5	0.00
22/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	5289	5	5289	5	0.00
22/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4639	5	4639	5	0.00
22/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2184	2	2184	2	10,900.00
22/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1408	1	1408	1	0.00
22/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3108	3	3108	3	0.00
22/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1165	1	1165	1	0.00
22/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1280	1	1280	1	0.00
22/07/2010	R186 On 03-February-11			Bond Future	8.89	115.0933	8.8940	115.0933	0.00
22/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	4146	4	4146	4	0.00
22/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4415	5	4415	5	0.00
22/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3885	4	3885	4	0.00
22/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3369	3	3369	3	0.00
22/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	2986	3	2986	3	0.00
22/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3172	3	3172	3	0.00
22/07/2010	R189 On 05-August-10			Bond Future	1.45	114.3707	1.4500	114.3707	0.00
22/07/2010	R189 On 05-August-10	1.75	Call	Bond Future	827	1	827	1	0.00
22/07/2010	R189 On 05-August-10	1.70	Call	Bond Future	690	0	690	0	0.00
22/07/2010	R189 On 05-August-10	1.80	Call	Bond Future	965	1	965	1	0.00
22/07/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R189 On 04-November-10			Bond Future	1.57	111.3571	1.5680	111.3571	0.00
22/07/2010	R189 On 04-November-10	1.75	Call	Bond Future	453	0	453	0	0.00
22/07/2010	R189 On 04-November-10	1.80	Call	Bond Future	577	0	577	0	0.00
22/07/2010	R189 On 04-November-10	1.70	Call	Bond Future	329	0	329	0	0.00
22/07/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2010	R197 On 05-August-10			Bond Future	2.99	128.3497	2.9940	128.3497	0.00
22/07/2010	R197 On 05-August-10	3.05	Call	Bond Future	707	1	707	1	0.00
22/07/2010	R197 On 05-August-10	3.00	Call	Bond Future	76	0	76	0	0.00
22/07/2010	R197 On 05-August-10	3.10	Call	Bond Future	1334	1	1334	1	0.00
22/07/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R197 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R197 On 04-November-10			Bond Future	3.06	128.4601	3.0610	128.4601	0.00
22/07/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R197 On 04-November-10	3.10	Call	Bond Future	480	0	480	0	0.00
22/07/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R197 On 04-November-10	3.00	Put	Bond Future	756	1	756	1	0.00
22/07/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R197 On 04-November-10	3.05	Put	Bond Future	136	0	136	0	0.00
22/07/2010	R201 On 05-August-10			Bond Future	7.62	105.6334	7.6190	105.6334	486.00
22/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	5019	5	5019	5	0.00
22/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R201 On 04-November-10			Bond Future	7.68	107.3913	7.6760	107.3913	1,364.00
22/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3019	3	3019	3	0.00
22/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2866	3	2866	3	0.00
22/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3175	3	3175	3	0.00
22/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	126	0	126	0	0.00
22/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	160	0	160	0	0.00
22/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	142	0	142	0	0.00
22/07/2010	R201 On 03-February-11			Bond Future	7.71	104.9015	7.7080	104.9015	0.00
22/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1723	2	1723	2	0.00
22/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1614	2	1614	2	0.00
22/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1837	2	1837	2	0.00
22/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	696	1	696	1	0.00
22/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	805	1	805	1	0.00
22/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	748	1	748	1	0.00
22/07/2010	R202 On 05-August-10			Bond Future	3.01	108.3647	3.0110	108.3647	0.00
22/07/2010	R202 On 05-August-10	3.05	Call	Bond Future	677	1	677	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
22/07/2010	R202 On 05-August-10	3.10	Call	Bond Future	1537	2	1537	2	0.00
22/07/2010	R202 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R202 On 05-August-10	3.00	Put	Bond Future	192	0	192	0	0.00
22/07/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R202 On 04-November-10			Bond Future	3.05	108.4648	3.0520	108.4648	0.00
22/07/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R202 On 04-November-10	3.10	Call	Bond Future	819	1	819	1	0.00
22/07/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R202 On 04-November-10	3.00	Put	Bond Future	897	0	897	0	0.00
22/07/2010	R202 On 04-November-10	3.05	Put	Bond Future	34	0	34	0	0.00
22/07/2010	R203 On 05-August-10			Bond Future	8.26	103.4811	8.2610	103.4811	3,767.00
22/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	5063	5	5063	5	0.00
22/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R203 On 04-November-10			Bond Future	8.33	101.0351	8.3310	101.0351	2,215.00
22/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4767	5	4767	5	0.00
22/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4988	5	4988	5	0.00
22/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	4549	5	4549	5	0.00
22/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	215	0	215	0	0.00
22/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	170	0	170	0	0.00
22/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	191	0	191	0	0.00
22/07/2010	R203 On 03-February-11			Bond Future	8.39	102.8545	8.3850	102.8545	0.00
22/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	2103	2	2103	2	0.00
22/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	2253	2	2253	2	0.00
22/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1961	2	1961	2	0.00
22/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1639	2	1639	2	0.00
22/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1437	1	1437	1	0.00
22/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1534	1	1534	1	0.00
22/07/2010	R204 On 05-August-10			Bond Future	8.40	98.9576	8.4010	98.9576	2,664.00
22/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4796	5	4796	5	0.00
22/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1778	2	1778	2	0.00
22/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	2042	2	2042	2	83.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	171	0	171	0	249.00
22/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	33	0	33	0	83.00
22/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1057	1	1057	1	0.00
22/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	54	0	54	0	650.00
22/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	780.00
22/07/2010	R204 On 04-November-10			Bond Future	8.47	100.6050	8.4670	100.6050	2,456.00
22/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4631	5	4631	5	0.00
22/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4398	5	4398	5	0.00
22/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4867	5	4867	5	0.00
22/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	274	0	274	0	0.00
22/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	341	0	341	0	0.00
22/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	305	0	305	0	0.00
22/07/2010	R204 On 03-February-11			Bond Future	8.52	98.3791	8.5170	98.3791	0.00
22/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	2023	2	2023	2	0.00
22/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1879	2	1879	2	0.00
22/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	2174	2	2174	2	0.00
22/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	1991	2	1991	2	0.00
22/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2251	2	2251	2	0.00
22/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2117	2	2117	2	0.00
22/07/2010	R206 On 05-August-10			Bond Future	7.50	100.8158	7.4990	100.8158	0.00
22/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4345	5	4345	5	0.00
22/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R206 On 04-November-10			Bond Future	7.55	102.4912	7.5540	102.4912	0.00
22/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2663	3	2663	3	0.00
22/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2789	3	2789	3	0.00
22/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2539	3	2539	3	0.00
22/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	84	0	84	0	0.00
22/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	65	0	65	0	0.00
22/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	74	0	74	0	0.00
22/07/2010	R206 On 03-February-11			Bond Future	7.58	100.5619	7.5800	100.5619	0.00
22/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1518	2	1518	2	0.00
22/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1612	2	1612	2	0.00
22/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1426	2	1426	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
22/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	475	0	475	0	0.00
22/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	406	0	406	0	0.00
22/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	440	0	440	0	0.00
22/07/2010	R207 On 05-August-10			Bond Future	8.51	92.7692	8.5100	92.7692	4,639.00
22/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	5755	6	5755	6	0.00
22/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	4347	5	4347	5	0.00
22/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	66	0	66	0	250.00
22/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	1	0	1	0	100.00
22/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	1659	1	1659	1	0.00
22/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	1	0	1	0	150.00
22/07/2010	R207 On 04-November-10			Bond Future	8.57	94.3100	8.5720	94.3100	600.00
22/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	4347	5	4347	5	0.00
22/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	4114	4	4114	4	0.00
22/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4583	5	4583	5	0.00
22/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	392	0	392	0	0.00
22/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	484	0	484	0	0.00
22/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	436	0	436	0	0.00
22/07/2010	R207 On 03-February-11			Bond Future	8.62	92.3708	8.6190	92.3708	0.00
22/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2591	3	2591	3	0.00
22/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2423	3	2423	3	0.00
22/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2767	3	2767	3	0.00
22/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	1723	2	1723	2	0.00
22/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	1954	2	1954	2	0.00
22/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	1834	2	1834	2	0.00
22/07/2010	R208 On 05-August-10			Bond Future	8.60	89.9574	8.6000	89.9574	10,666.00
22/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	5435	6	5435	6	0.00
22/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R208 On 04-November-10			Bond Future	8.66	88.0561	8.6620	88.0561	6,835.00
22/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	4102	4	4102	4	0.00
22/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4340	5	4340	5	0.00
22/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3869	4	3869	4	0.00
22/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	625	1	625	1	0.00
22/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	510	0	510	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	564	1	564	1	0.00
22/07/2010	R208 On 03-February-11			Bond Future	8.71	89.6468	8.7100	89.6468	0.00
22/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2370	3	2370	3	0.00
22/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2541	3	2541	3	0.00
22/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2207	2	2207	2	0.00
22/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2268	2	2268	2	0.00
22/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	1997	2	1997	2	0.00
22/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2128	2	2128	2	0.00
22/07/2010	R209 On 05-August-10			Bond Future	8.79	76.7220	8.7880	76.7220	1,281.00
22/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	598	1	598	1	0.00
22/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	902	1	902	1	0.00
22/07/2010	R209 On 04-November-10			Bond Future	8.83	74.8489	8.8330	74.8489	2,406.00
22/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2939	3	2939	3	0.00
22/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	3178	3	3178	3	0.00
22/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2708	3	2708	3	0.00
22/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1792	2	1792	2	0.00
22/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1493	1	1493	1	0.00
22/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1637	2	1637	2	0.00
22/07/2010	R209 On 03-February-11			Bond Future	8.87	76.2036	8.8680	76.2036	0.00
22/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3634	4	3634	4	0.00
22/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3862	4	3862	4	0.00
22/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3411	4	3411	4	0.00
22/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2771	3	2771	3	0.00
22/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2455	2	2455	2	0.00
22/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2609	3	2609	3	0.00
22/07/2010	R210 On 05-August-10			Bond Future	3.05	94.9050	3.0460	94.9050	0.00
22/07/2010	R210 On 05-August-10	3.10	Call	Bond Future	703	1	703	1	0.00
22/07/2010	R210 On 05-August-10	3.15	Call	Bond Future	1348	1	1348	1	0.00
22/07/2010	R210 On 05-August-10	3.05	Call	Bond Future	52	0	52	0	0.00
22/07/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R210 On 04-November-10			Bond Future	3.09	93.6915	3.0940	93.6915	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2010	R210 On 04-November-10	3.10	Call	Bond Future	77	0	77	0	0.00
22/07/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R210 On 04-November-10	3.15	Call	Bond Future	716	1	716	1	0.00
22/07/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R210 On 04-November-10	3.05	Put	Bond Future	567	1	567	1	0.00
22/07/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R211 On 05-August-10			Bond Future	2.74	98.6776	2.7380	98.6776	0.00
22/07/2010	R211 On 05-August-10	2.75	Call	Bond Future	70	0	70	0	0.00
22/07/2010	R211 On 05-August-10	2.80	Call	Bond Future	362	0	362	0	0.00
22/07/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R211 On 05-August-10	2.70	Put	Bond Future	222	0	222	0	0.00
22/07/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R211 On 04-November-10			Bond Future	2.84	98.7619	2.8400	98.7619	0.00
22/07/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R211 On 04-November-10	2.80	Put	Bond Future	225	0	225	0	0.00
22/07/2010	R211 On 04-November-10	2.70	Put	Bond Future	789	1	789	1	0.00
22/07/2010	R211 On 04-November-10	2.75	Put	Bond Future	506	1	506	1	0.00
22/07/2010	R212 On 05-August-10			Bond Future	3.01	97.5470	3.0140	97.5470	0.00
22/07/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R212 On 05-August-10	3.05	Call	Bond Future	341	0	341	0	0.00
22/07/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R212 On 05-August-10	2.95	Put	Bond Future	610	1	610	1	0.00
22/07/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
22/07/2010	R212 On 05-August-10	3.00	Put	Bond Future	133	0	133	0	0.00
22/07/2010	R212 On 04-November-10			Bond Future	3.08	97.6310	3.0820	97.6310	0.00
22/07/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
22/07/2010	R212 On 04-November-10	2.95	Put	Bond Future	1231	1	1231	1	0.00
22/07/2010	R212 On 04-November-10	3.05	Put	Bond Future	297	0	297	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2010	R212 On 04-November-10	3.00	Put	Bond Future	763	1	763	1	0.00
22/07/2010	TRT1 On 05-August-10			Index Future	321.55	322.2470	321.5500	322.2470	100.00
22/07/2010	TRT1 On 04-November-10			Index Future	326.90	327.6340	326.9000	327.6340	0.00
23/07/2010	AL7T On 05-August-10			Index Future	351.60	352.9240	351.5980	352.9240	58.00
23/07/2010	ALBI On 05-August-10			Index Future	323.01	324.2590	323.0120	324.2590	1,399.00
23/07/2010	ALBI On 04-November-10			Index Future	328.39	329.6550	328.3880	329.6550	0.00
23/07/2010	CRD1 On 05-August-10			Index Future	143.73	144.1340	143.7250	144.1340	2.00
23/07/2010	CRD1 On 04-November-10			Index Future	146.12	146.5320	146.1160	146.5320	0.00
23/07/2010	GOVI On 05-August-10			GOVI	324.16	325.4080	324.1620	325.4080	172.00
23/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	85837	10	85837	10	0.00
23/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	217	0	217	0	0.00
23/07/2010	GOVI On 04-November-10			GOVI	329.56	330.8230	329.5560	330.8230	154.00
23/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	5560	2	5560	2	0.00
23/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	5460	2	5460	2	0.00
23/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	5660	2	5660	2	0.00
23/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
23/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
23/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
23/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/07/2010	ILBI On 05-August-10			Index Future	381.61	381.5370	381.6070	381.5370	501.00
23/07/2010	ILBI On 04-November-10			Index Future	388.06	387.9880	388.0610	387.9880	0.00
23/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
23/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
23/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.57	93.4750	6.5700	93.4750	1,000.00
23/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.41	93.6350	6.4100	93.6350	1,000.00
23/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.35	93.6950	6.3500	93.6950	0.00
23/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.34	93.7050	6.3400	93.7050	0.00
23/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.33	93.7150	6.3300	93.7150	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
23/07/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.34	93.7150	6.3400	93.7150	0.00
23/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.36	93.7350	6.3600	93.7350	5,500.00
23/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.47	93.5850	6.4700	93.5850	4,500.00
23/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.64	93.4050	6.6400	93.4050	6,000.00
23/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.88	93.1650	6.8800	93.1650	5,000.00
23/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.13	92.9150	7.1300	92.9150	0.00
23/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.21	92.8350	7.2100	92.8350	0.00
23/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
23/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
23/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
23/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
23/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
23/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
23/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
23/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
23/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
23/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
23/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
23/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
23/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
23/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
23/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
23/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
23/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
23/07/2010	OTH1 On 05-August-10			Index Future	316.39	317.6450	316.3940	317.6450	3.00
23/07/2010	OTH1 On 04-November-10			Index Future	321.66	322.9300	321.6590	322.9300	0.00
23/07/2010	R157 On 05-August-10			Bond Future	7.76	129.7097	7.7590	129.7097	3,768.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	4594	5	4594	5	0.00
23/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3456	4	3456	4	0.00
23/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	5718	6	5718	6	0.00
23/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2307	3	2307	3	500.00
23/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	34	0	34	0	500.00
23/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	1272	1	1272	1	0.00
23/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	3	0	3	0	0.00
23/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00
23/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R157 On 04-November-10			Bond Future	7.82	125.0491	7.8240	125.0491	4,155.00
23/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3273	4	3273	4	0.00
23/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3463	4	3463	4	0.00
23/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3087	3	3087	3	0.00
23/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	514	1	514	1	500.00
23/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	297	0	297	0	0.00
23/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	1991	2	1991	2	0.00
23/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	235	0	235	0	0.00
23/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	264	0	264	0	0.00
23/07/2010	R157 On 03-February-11			Bond Future	7.87	127.2965	7.8680	127.2965	0.00
23/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1563	2	1563	2	0.00
23/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1445	2	1445	2	0.00
23/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1685	2	1685	2	0.00
23/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1333	1	1333	1	0.00
23/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1522	1	1522	1	0.00
23/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1426	1	1426	1	0.00
23/07/2010	R186 On 05-August-10			Bond Future	8.84	116.1325	8.8390	116.1325	13,181.00
23/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	3826	4	3826	4	0.00
23/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	464	1	464	1	816.00
23/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	8158	9	8158	9	0.00
23/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	45	0	45	0	144.00
23/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	10243	11	10243	11	0.00
23/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	1799	2	1799	2	48.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	291	0	291	0	48.00
23/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	3321	3	3321	3	0.00
23/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
23/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
23/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	1311	1	1311	1	0.00
23/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	33	0	33	0	0.00
23/07/2010	R186 On 04-November-10			Bond Future	8.90	118.0694	8.8990	118.0694	12,012.00
23/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	4613	5	4613	5	0.00
23/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	4932	5	4932	5	0.00
23/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	4303	5	4303	5	0.00
23/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	1961	2	1961	2	10,900.00
23/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1549	1	1549	1	0.00
23/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	3362	3	3362	3	0.00
23/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	1284	1	1284	1	0.00
23/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	1411	1	1411	1	0.00
23/07/2010	R186 On 03-February-11			Bond Future	8.95	114.9081	8.9470	114.9081	0.00
23/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	3869	4	3869	4	0.00
23/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	4128	4	4128	4	0.00
23/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	3618	4	3618	4	0.00
23/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	3590	3	3590	3	0.00
23/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	3187	3	3187	3	0.00
23/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	3383	3	3383	3	0.00
23/07/2010	R189 On 05-August-10			Bond Future	1.42	114.6419	1.4220	114.6419	0.00
23/07/2010	R189 On 05-August-10	1.75	Call	Bond Future	905	1	905	1	0.00
23/07/2010	R189 On 05-August-10	1.70	Call	Bond Future	768	1	768	1	0.00
23/07/2010	R189 On 05-August-10	1.80	Call	Bond Future	1042	1	1042	1	0.00
23/07/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R189 On 04-November-10			Bond Future	1.54	111.6261	1.5380	111.6261	0.00
23/07/2010	R189 On 04-November-10	1.75	Call	Bond Future	528	0	528	0	0.00
23/07/2010	R189 On 04-November-10	1.80	Call	Bond Future	652	1	652	1	0.00
23/07/2010	R189 On 04-November-10	1.70	Call	Bond Future	404	0	404	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
23/07/2010	R189 On 04-November-10	1.70	Put	Bond Future	1	0	1	0	0.00
23/07/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R197 On 05-August-10			Bond Future	2.99	128.3370	2.9940	128.3370	0.00
23/07/2010	R197 On 05-August-10	3.05	Call	Bond Future	707	1	707	1	0.00
23/07/2010	R197 On 05-August-10	3.00	Call	Bond Future	76	0	76	0	0.00
23/07/2010	R197 On 05-August-10	3.10	Call	Bond Future	1334	1	1334	1	0.00
23/07/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R197 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R197 On 04-November-10			Bond Future	3.06	128.4477	3.0620	128.4477	0.00
23/07/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R197 On 04-November-10	3.10	Call	Bond Future	468	0	468	0	0.00
23/07/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R197 On 04-November-10	3.00	Put	Bond Future	768	1	768	1	0.00
23/07/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R197 On 04-November-10	3.05	Put	Bond Future	148	0	148	0	0.00
23/07/2010	R201 On 05-August-10			Bond Future	7.73	105.3332	7.7300	105.3332	486.00
23/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4604	5	4604	5	0.00
23/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R201 On 04-November-10			Bond Future	7.80	107.0852	7.7950	107.0852	1,364.00
23/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2652	3	2652	3	0.00
23/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2504	3	2504	3	0.00
23/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	2801	3	2801	3	0.00
23/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	174	0	174	0	0.00
23/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	220	0	220	0	0.00
23/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	196	0	196	0	0.00
23/07/2010	R201 On 03-February-11			Bond Future	7.84	104.5884	7.8350	104.5884	0.00
23/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1462	2	1462	2	0.00
23/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1361	2	1361	2	0.00
23/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1567	2	1567	2	0.00
23/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	851	1	851	1	0.00
23/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	977	1	977	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
23/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	912	1	912	1	0.00
23/07/2010	R202 On 05-August-10			Bond Future	3.01	107.9277	3.0120	107.9277	0.00
23/07/2010	R202 On 05-August-10	3.05	Call	Bond Future	660	1	660	1	0.00
23/07/2010	R202 On 05-August-10	3.10	Call	Bond Future	1520	2	1520	2	0.00
23/07/2010	R202 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R202 On 05-August-10	3.00	Put	Bond Future	209	0	209	0	0.00
23/07/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R202 On 04-November-10			Bond Future	3.05	108.0176	3.0530	108.0176	0.00
23/07/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R202 On 04-November-10	3.10	Call	Bond Future	802	1	802	1	0.00
23/07/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R202 On 04-November-10	3.00	Put	Bond Future	914	1	914	1	0.00
23/07/2010	R202 On 04-November-10	3.05	Put	Bond Future	51	0	51	0	0.00
23/07/2010	R203 On 05-August-10			Bond Future	8.32	103.2693	8.3210	103.2693	3,767.00
23/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	4746	5	4746	5	0.00
23/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R203 On 04-November-10			Bond Future	8.39	100.8194	8.3930	100.8194	2,215.00
23/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	4482	5	4482	5	0.00
23/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	4699	5	4699	5	0.00
23/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	4267	5	4267	5	0.00
23/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	250	0	250	0	0.00
23/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	199	0	199	0	0.00
23/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	223	0	223	0	0.00
23/07/2010	R203 On 03-February-11			Bond Future	8.45	102.6406	8.4510	102.6406	0.00
23/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	1920	2	1920	2	0.00
23/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	2063	2	2063	2	0.00
23/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	1785	2	1785	2	0.00
23/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1790	2	1790	2	0.00
23/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1575	1	1575	1	0.00
23/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1678	2	1678	2	0.00
23/07/2010	R204 On 05-August-10			Bond Future	8.45	98.7239	8.4500	98.7239	2,664.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	4511	5	4511	5	0.00
23/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	1514	2	1514	2	0.00
23/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	1771	2	1771	2	83.00
23/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	102	0	102	0	249.00
23/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	47	0	47	0	83.00
23/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	1273	1	1273	1	0.00
23/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	75	0	75	0	650.00
23/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	1	0	1	0	780.00
23/07/2010	R204 On 04-November-10			Bond Future	8.52	100.3658	8.5180	100.3658	2,456.00
23/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	4380	5	4380	5	0.00
23/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4150	4	4150	4	0.00
23/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	4612	5	4612	5	0.00
23/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	308	0	308	0	0.00
23/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	383	0	383	0	0.00
23/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	344	0	344	0	0.00
23/07/2010	R204 On 03-February-11			Bond Future	8.57	98.1402	8.5710	98.1402	0.00
23/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	1870	2	1870	2	0.00
23/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	1733	2	1733	2	0.00
23/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	2015	2	2015	2	0.00
23/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	2131	2	2131	2	0.00
23/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	2404	2	2404	2	0.00
23/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	2263	2	2263	2	0.00
23/07/2010	R206 On 05-August-10			Bond Future	7.61	100.5446	7.6100	100.5446	0.00
23/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4015	4	4015	4	0.00
23/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R206 On 04-November-10			Bond Future	7.68	102.2181	7.6750	102.2181	0.00
23/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2359	3	2359	3	0.00
23/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2481	3	2481	3	0.00
23/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2238	3	2238	3	0.00
23/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	119	0	119	0	0.00
23/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	93	0	93	0	0.00
23/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	105	0	105	0	0.00
23/07/2010	R206 On 03-February-11			Bond Future	7.71	100.2823	7.7110	100.2823	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
23/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1291	2	1291	2	0.00
23/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1379	2	1379	2	0.00
23/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1206	1	1206	1	0.00
23/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	593	0	593	0	0.00
23/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	511	0	511	0	0.00
23/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	551	0	551	0	0.00
23/07/2010	R207 On 05-August-10			Bond Future	8.59	92.4657	8.5900	92.4657	4,639.00
23/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	5271	6	5271	6	0.00
23/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	3864	4	3864	4	0.00
23/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	24	0	24	0	250.00
23/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	1	0	1	0	100.00
23/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	2100	2	2100	2	0.00
23/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
23/07/2010	R207 On 04-November-10			Bond Future	8.65	94.0009	8.6540	94.0009	600.00
23/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	3949	4	3949	4	0.00
23/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	3724	4	3724	4	0.00
23/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	4178	5	4178	5	0.00
23/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	472	0	472	0	0.00
23/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	579	0	579	0	0.00
23/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	523	0	523	0	0.00
23/07/2010	R207 On 03-February-11			Bond Future	8.71	92.0623	8.7050	92.0623	0.00
23/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2313	3	2313	3	0.00
23/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2155	2	2155	2	0.00
23/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	2478	3	2478	3	0.00
23/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	1932	2	1932	2	0.00
23/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	2184	2	2184	2	0.00
23/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	2054	2	2054	2	0.00
23/07/2010	R208 On 05-August-10			Bond Future	8.67	89.7114	8.6700	89.7114	10,666.00
23/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	4996	5	4996	5	0.00
23/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R208 On 04-November-10			Bond Future	8.73	87.8022	8.7340	87.8022	6,835.00
23/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	3751	4	3751	4	0.00
23/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	3982	4	3982	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	3526	4	3526	4	0.00
23/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	725	1	725	1	0.00
23/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	595	1	595	1	0.00
23/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	657	1	657	1	0.00
23/07/2010	R208 On 03-February-11			Bond Future	8.79	89.3913	8.7850	89.3913	0.00
23/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2131	2	2131	2	0.00
23/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2292	3	2292	3	0.00
23/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	1978	2	1978	2	0.00
23/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	2493	2	2493	2	0.00
23/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	2202	2	2202	2	0.00
23/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	2342	2	2342	2	0.00
23/07/2010	R209 On 05-August-10			Bond Future	8.83	76.5620	8.8270	76.5620	1,281.00
23/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	446	1	446	1	0.00
23/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	1061	1	1061	1	0.00
23/07/2010	R209 On 04-November-10			Bond Future	8.87	74.6904	8.8740	74.6904	2,406.00
23/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	2736	3	2736	3	0.00
23/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	2967	3	2967	3	0.00
23/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	2514	3	2514	3	0.00
23/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1921	2	1921	2	0.00
23/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1605	1	1605	1	0.00
23/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1757	2	1757	2	0.00
23/07/2010	R209 On 03-February-11			Bond Future	8.91	76.0462	8.9100	76.0462	0.00
23/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	3441	4	3441	4	0.00
23/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	3662	4	3662	4	0.00
23/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	3225	3	3225	3	0.00
23/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2914	3	2914	3	0.00
23/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	2583	2	2583	2	0.00
23/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2745	3	2745	3	0.00
23/07/2010	R210 On 05-August-10			Bond Future	3.05	94.8919	3.0460	94.8919	0.00
23/07/2010	R210 On 05-August-10	3.10	Call	Bond Future	703	1	703	1	0.00
23/07/2010	R210 On 05-August-10	3.15	Call	Bond Future	1348	1	1348	1	0.00
23/07/2010	R210 On 05-August-10	3.05	Call	Bond Future	52	0	52	0	0.00
23/07/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R210 On 04-November-10			Bond Future	3.09	93.6786	3.0940	93.6786	0.00
23/07/2010	R210 On 04-November-10	3.10	Call	Bond Future	77	0	77	0	0.00
23/07/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R210 On 04-November-10	3.15	Call	Bond Future	716	1	716	1	0.00
23/07/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R210 On 04-November-10	3.05	Put	Bond Future	567	1	567	1	0.00
23/07/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R211 On 05-August-10			Bond Future	2.74	98.6718	2.7390	98.6718	0.00
23/07/2010	R211 On 05-August-10	2.75	Call	Bond Future	64	0	64	0	0.00
23/07/2010	R211 On 05-August-10	2.80	Call	Bond Future	356	0	356	0	0.00
23/07/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R211 On 05-August-10	2.70	Put	Bond Future	228	0	228	0	0.00
23/07/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R211 On 04-November-10			Bond Future	2.84	98.7563	2.8410	98.7563	0.00
23/07/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R211 On 04-November-10	2.80	Put	Bond Future	230	0	230	0	0.00
23/07/2010	R211 On 04-November-10	2.70	Put	Bond Future	794	1	794	1	0.00
23/07/2010	R211 On 04-November-10	2.75	Put	Bond Future	512	1	512	1	0.00
23/07/2010	R212 On 05-August-10			Bond Future	3.01	97.5375	3.0140	97.5375	0.00
23/07/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R212 On 05-August-10	3.05	Call	Bond Future	341	0	341	0	0.00
23/07/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R212 On 05-August-10	2.95	Put	Bond Future	610	1	610	1	0.00
23/07/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
23/07/2010	R212 On 05-August-10	3.00	Put	Bond Future	133	0	133	0	0.00
23/07/2010	R212 On 04-November-10			Bond Future	3.08	97.6218	3.0830	97.6218	0.00
23/07/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
23/07/2010	R212 On 04-November-10	2.95	Put	Bond Future	1240	1	1240	1	0.00
23/07/2010	R212 On 04-November-10	3.05	Put	Bond Future	306	0	306	0	0.00
23/07/2010	R212 On 04-November-10	3.00	Put	Bond Future	772	1	772	1	0.00
23/07/2010	TRT1 On 05-August-10			Index Future	320.32	321.5500	320.3200	321.5500	100.00
23/07/2010	TRT1 On 04-November-10			Index Future	325.65	326.9000	325.6500	326.9000	0.00
26/07/2010	AL7T On 05-August-10			Index Future	355.41	351.5980	355.4120	351.5980	58.00
26/07/2010	ALBI On 05-August-10			Index Future	326.41	323.0120	326.4100	323.0120	1,399.00
26/07/2010	ALBI On 04-November-10			Index Future	331.84	328.3880	331.8420	328.3880	0.00
26/07/2010	CRD1 On 05-August-10			Index Future	144.70	143.7250	144.6980	143.7250	2.00
26/07/2010	CRD1 On 04-November-10			Index Future	147.11	146.1160	147.1060	146.1160	0.00
26/07/2010	GOVI On 05-August-10			GOVI	327.45	324.1620	327.4520	324.1620	172.00
26/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	118523	9	118523	9	0.00
26/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	3	0	3	0	0.00
26/07/2010	GOVI On 04-November-10			GOVI	332.90	329.5560	332.9010	329.5560	154.00
26/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	39010	1	39010	1	0.00
26/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	38910	1	38910	1	0.00
26/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	39110	1	39110	1	0.00
26/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
26/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
26/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
26/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/07/2010	ILBI On 05-August-10			Index Future	382.32	381.6070	382.3220	381.6070	501.00
26/07/2010	ILBI On 04-November-10			Index Future	388.79	388.0610	388.7910	388.0610	0.00
26/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
26/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
26/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.54	93.4300	6.5400	93.4300	1,000.00
26/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.41	93.5900	6.4100	93.5900	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
26/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.32	93.6500	6.3200	93.6500	0.00
26/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.31	93.6600	6.3100	93.6600	0.00
26/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.30	93.6700	6.3000	93.6700	0.00
26/07/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.30	93.6600	6.3000	93.6600	0.00
26/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.32	93.6400	6.3200	93.6400	5,500.00
26/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.43	93.5300	6.4300	93.5300	4,500.00
26/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.60	93.3600	6.6000	93.3600	6,000.00
26/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.83	93.1200	6.8300	93.1200	5,000.00
26/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.07	92.8700	7.0700	92.8700	0.00
26/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.17	92.7900	7.1700	92.7900	0.00
26/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
26/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
26/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
26/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
26/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
26/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
26/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
26/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
26/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
26/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
26/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
26/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
26/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
26/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
26/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
26/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
26/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
26/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
26/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
26/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
26/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	OTH1 On 05-August-10			Index Future	320.39	316.3940	320.3940	316.3940	3.00
26/07/2010	OTH1 On 04-November-10			Index Future	325.73	321.6590	325.7250	321.6590	0.00
26/07/2010	R157 On 05-August-10			Bond Future	7.62	129.2336	7.6170	129.2336	3,768.00
26/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	5271	5	5271	5	0.00
26/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	4133	3	4133	3	0.00
26/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	6395	6	6395	6	0.00
26/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	110	0	110	0	500.00
26/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2981	2	2981	2	500.00
26/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	671	1	671	1	0.00
26/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00
26/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R157 On 04-November-10			Bond Future	7.67	124.5640	7.6730	124.5640	4,155.00
26/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3857	3	3857	3	0.00
26/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	4057	3	4057	3	0.00
26/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3660	3	3660	3	0.00
26/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	735	1	735	1	500.00
26/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	185	0	185	0	0.00
26/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	1526	2	1526	2	0.00
26/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	144	0	144	0	0.00
26/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	163	0	163	0	0.00
26/07/2010	R157 On 03-February-11			Bond Future	7.71	126.8014	7.7060	126.8014	0.00
26/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1941	2	1941	2	0.00
26/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1807	1	1807	1	0.00
26/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	2078	2	2078	2	0.00
26/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1028	1	1028	1	0.00
26/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1186	2	1186	2	0.00
26/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1105	1	1105	1	0.00
26/07/2010	R186 On 05-August-10			Bond Future	8.67	115.6674	8.6680	115.6674	13,181.00
26/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	5429	4	5429	4	0.00
26/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	1184	0	1184	0	816.00
26/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	175	0	175	0	144.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	9793	8	9793	8	0.00
26/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	11878	10	11878	10	0.00
26/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	3178	2	3178	2	48.00
26/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	34	0	34	0	48.00
26/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	1815	3	1815	3	0.00
26/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
26/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
26/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	396	1	396	1	0.00
26/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	1	0	1	0	0.00
26/07/2010	R186 On 04-November-10			Bond Future	8.72	117.5927	8.7220	117.5927	12,012.00
26/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	5802	5	5802	5	0.00
26/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	6157	5	6157	5	0.00
26/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	5455	4	5455	4	0.00
26/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2718	2	2718	2	10,900.00
26/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	1033	2	1033	2	0.00
26/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	2452	3	2452	3	0.00
26/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	842	1	842	1	0.00
26/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	932	1	932	1	0.00
26/07/2010	R186 On 03-February-11			Bond Future	8.77	114.4194	8.7650	114.4194	0.00
26/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	4812	4	4812	4	0.00
26/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	5104	4	5104	4	0.00
26/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	4527	4	4527	4	0.00
26/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	2808	4	2808	4	0.00
26/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	2472	3	2472	3	0.00
26/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	2635	3	2635	3	0.00
26/07/2010	R189 On 05-August-10			Bond Future	1.40	114.7195	1.3950	114.7195	0.00
26/07/2010	R189 On 05-August-10	1.75	Call	Bond Future	980	1	980	1	0.00
26/07/2010	R189 On 05-August-10	1.70	Call	Bond Future	843	1	843	1	0.00
26/07/2010	R189 On 05-August-10	1.80	Call	Bond Future	1117	1	1117	1	0.00
26/07/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R189 On 04-November-10			Bond Future	1.51	111.7009	1.5080	111.7009	0.00

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26/07/2010	R189 On 04-November-10	1.75	Call	Bond Future	603	1	603	1	0.00
26/07/2010	R189 On 04-November-10	1.80	Call	Bond Future	727	1	727	1	0.00
26/07/2010	R189 On 04-November-10	1.70	Call	Bond Future	478	0	478	0	0.00
26/07/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R197 On 05-August-10			Bond Future	2.94	128.3370	2.9440	128.3370	0.00
26/07/2010	R197 On 05-August-10	3.05	Call	Bond Future	1342	1	1342	1	0.00
26/07/2010	R197 On 05-August-10	3.00	Call	Bond Future	711	0	711	0	0.00
26/07/2010	R197 On 05-August-10	3.10	Call	Bond Future	1969	1	1969	1	0.00
26/07/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R197 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R197 On 04-November-10			Bond Future	3.01	128.4354	3.0110	128.4354	0.00
26/07/2010	R197 On 04-November-10	3.05	Call	Bond Future	483	0	483	0	0.00
26/07/2010	R197 On 04-November-10	3.10	Call	Bond Future	1100	0	1100	0	0.00
26/07/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R197 On 04-November-10	3.00	Put	Bond Future	137	1	137	1	0.00
26/07/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R201 On 05-August-10			Bond Future	7.59	104.9184	7.5880	104.9184	486.00
26/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	5135	5	5135	5	0.00
26/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R201 On 04-November-10			Bond Future	7.64	106.6634	7.6420	106.6634	1,364.00
26/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3118	3	3118	3	0.00
26/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2963	3	2963	3	0.00
26/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3275	3	3275	3	0.00
26/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	105	0	105	0	0.00
26/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	136	0	136	0	0.00
26/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	120	0	120	0	0.00
26/07/2010	R201 On 03-February-11			Bond Future	7.67	104.1628	7.6720	104.1628	0.00
26/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1790	1	1790	1	0.00
26/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1678	1	1678	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
26/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1906	2	1906	2	0.00
26/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	644	1	644	1	0.00
26/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	748	1	748	1	0.00
26/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	694	1	694	1	0.00
26/07/2010	R202 On 05-August-10			Bond Future	3.02	107.9103	3.0170	107.9103	0.00
26/07/2010	R202 On 05-August-10	3.05	Call	Bond Future	573	1	573	1	0.00
26/07/2010	R202 On 05-August-10	3.10	Call	Bond Future	1433	2	1433	2	0.00
26/07/2010	R202 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R202 On 05-August-10	3.00	Put	Bond Future	297	0	297	0	0.00
26/07/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R202 On 04-November-10			Bond Future	3.06	108.0004	3.0580	108.0004	0.00
26/07/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R202 On 04-November-10	3.10	Call	Bond Future	717	1	717	1	0.00
26/07/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R202 On 04-November-10	3.00	Put	Bond Future	1000	1	1000	1	0.00
26/07/2010	R202 On 04-November-10	3.05	Put	Bond Future	137	0	137	0	0.00
26/07/2010	R203 On 05-August-10			Bond Future	8.15	102.9526	8.1490	102.9526	3,767.00
26/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	5657	5	5657	5	0.00
26/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R203 On 04-November-10			Bond Future	8.21	100.5020	8.2130	100.5020	2,215.00
26/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	5309	4	5309	4	0.00
26/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	5536	5	5536	5	0.00
26/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	5084	4	5084	4	0.00
26/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	142	0	142	0	0.00
26/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	111	0	111	0	0.00
26/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	125	0	125	0	0.00
26/07/2010	R203 On 03-February-11			Bond Future	8.26	102.3133	8.2620	102.3133	0.00
26/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	2444	2	2444	2	0.00
26/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	2607	2	2607	2	0.00
26/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	2289	2	2289	2	0.00
26/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1353	2	1353	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
26/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1178	2	1178	2	0.00
26/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1261	2	1261	2	0.00
26/07/2010	R204 On 05-August-10			Bond Future	8.29	98.4386	8.2890	98.4386	2,664.00
26/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	5452	5	5452	5	0.00
26/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	2386	2	2386	2	0.00
26/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	313	0	313	0	249.00
26/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	2668	2	2668	2	83.00
26/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	3	0	3	0	83.00
26/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	543	1	543	1	0.00
26/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	6	0	6	0	650.00
26/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	780.00
26/07/2010	R204 On 04-November-10			Bond Future	8.35	100.0763	8.3500	100.0763	2,496.00
26/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	5202	4	5202	4	0.00
26/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4959	4	4959	4	0.00
26/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	5446	5	5446	5	0.00
26/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	184	0	184	0	0.00
26/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	234	0	234	0	0.00
26/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	208	0	208	0	0.00
26/07/2010	R204 On 03-February-11			Bond Future	8.40	97.8414	8.3950	97.8414	0.00
26/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	2361	2	2361	2	0.00
26/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	2203	2	2203	2	0.00
26/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	2527	2	2527	2	0.00
26/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	1665	2	1665	2	0.00
26/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	1896	2	1896	2	0.00
26/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	1776	2	1776	2	0.00
26/07/2010	R206 On 05-August-10			Bond Future	7.47	100.2151	7.4670	100.2151	0.00
26/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4440	4	4440	4	0.00
26/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R206 On 04-November-10			Bond Future	7.52	101.8822	7.5200	101.8822	0.00
26/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2745	2	2745	2	0.00
26/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2872	2	2872	2	0.00
26/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2619	2	2619	2	0.00
26/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	70	0	70	0	0.00

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26/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	53	0	53	0	0.00
26/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	61	0	61	0	0.00
26/07/2010	R206 On 03-February-11			Bond Future	7.54	99.9444	7.5430	99.9444	0.00
26/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1577	1	1577	1	0.00
26/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1673	1	1673	1	0.00
26/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1483	1	1483	1	0.00
26/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	437	1	437	1	0.00
26/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	372	1	372	1	0.00
26/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	403	1	403	1	0.00
26/07/2010	R207 On 05-August-10			Bond Future	8.42	91.9826	8.4180	91.9826	4,639.00
26/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	6314	5	6314	5	0.00
26/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	4906	4	4906	4	0.00
26/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	100	0	100	0	250.00
26/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	100.00
26/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	1133	2	1133	2	0.00
26/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
26/07/2010	R207 On 04-November-10			Bond Future	8.48	93.5161	8.4760	93.5161	600.00
26/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	4807	4	4807	4	0.00
26/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	4564	4	4564	4	0.00
26/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	5052	4	5052	4	0.00
26/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	289	0	289	0	0.00
26/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	362	1	362	1	0.00
26/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	324	1	324	1	0.00
26/07/2010	R207 On 03-February-11			Bond Future	8.52	91.5645	8.5210	91.5645	0.00
26/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	2905	2	2905	2	0.00
26/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2725	2	2725	2	0.00
26/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	3092	2	3092	2	0.00
26/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	1477	2	1477	2	0.00
26/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	1685	2	1685	2	0.00
26/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	1577	2	1577	2	0.00
26/07/2010	R208 On 05-August-10			Bond Future	8.49	89.2720	8.4880	89.2720	10,666.00
26/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	6144	5	6144	5	0.00
26/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2010	R208 On 04-November-10			Bond Future	8.55	87.3587	8.5460	87.3587	6,835.00
26/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	4665	4	4665	4	0.00
26/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	4915	4	4915	4	0.00
26/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	4418	4	4418	4	0.00
26/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	453	1	453	1	0.00
26/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	364	1	364	1	0.00
26/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	406	1	406	1	0.00
26/07/2010	R208 On 03-February-11			Bond Future	8.59	88.9375	8.5900	88.9375	0.00
26/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2754	2	2754	2	0.00
26/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	2940	2	2940	2	0.00
26/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2575	2	2575	2	0.00
26/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	1903	2	1903	2	0.00
26/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	1663	2	1663	2	0.00
26/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	1779	2	1779	2	0.00
26/07/2010	R209 On 05-August-10			Bond Future	8.64	76.2517	8.6360	76.2517	1,281.00
26/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	1198	0	1198	0	0.00
26/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	273	1	273	1	0.00
26/07/2010	R209 On 04-November-10			Bond Future	8.68	74.3672	8.6770	74.3672	2,406.00
26/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	3711	3	3711	3	0.00
26/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	3982	3	3982	3	0.00
26/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	3447	3	3447	3	0.00
26/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1280	2	1280	2	0.00
26/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	1046	2	1046	2	0.00
26/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1158	2	1158	2	0.00
26/07/2010	R209 On 03-February-11			Bond Future	8.71	75.7175	8.7090	75.7175	0.00
26/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	4368	3	4368	3	0.00
26/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	4620	4	4620	4	0.00
26/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	4121	3	4121	3	0.00
26/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2215	3	2215	3	0.00
26/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	1947	3	1947	3	0.00
26/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	2077	3	2077	3	0.00
26/07/2010	R210 On 05-August-10			Bond Future	3.05	94.8919	3.0460	94.8919	0.00
26/07/2010	R210 On 05-August-10	3.10	Call	Bond Future	703	1	703	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
26/07/2010	R210 On 05-August-10	3.15	Call	Bond Future	1348	1	1348	1	0.00
26/07/2010	R210 On 05-August-10	3.05	Call	Bond Future	52	0	52	0	0.00
26/07/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R210 On 04-November-10			Bond Future	3.10	93.6786	3.0950	93.6786	0.00
26/07/2010	R210 On 04-November-10	3.10	Call	Bond Future	64	0	64	0	0.00
26/07/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R210 On 04-November-10	3.15	Call	Bond Future	703	1	703	1	0.00
26/07/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R210 On 04-November-10	3.05	Put	Bond Future	580	1	580	1	0.00
26/07/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R211 On 05-August-10			Bond Future	2.74	98.6660	2.7400	98.6660	0.00
26/07/2010	R211 On 05-August-10	2.75	Call	Bond Future	58	0	58	0	0.00
26/07/2010	R211 On 05-August-10	2.80	Call	Bond Future	350	0	350	0	0.00
26/07/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R211 On 05-August-10	2.70	Put	Bond Future	234	0	234	0	0.00
26/07/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R211 On 04-November-10			Bond Future	2.84	98.7507	2.8420	98.7507	0.00
26/07/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R211 On 04-November-10	2.80	Put	Bond Future	236	0	236	0	0.00
26/07/2010	R211 On 04-November-10	2.70	Put	Bond Future	800	1	800	1	0.00
26/07/2010	R211 On 04-November-10	2.75	Put	Bond Future	517	1	517	1	0.00
26/07/2010	R212 On 05-August-10			Bond Future	3.02	97.5375	3.0150	97.5375	0.00
26/07/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R212 On 05-August-10	3.05	Call	Bond Future	332	0	332	0	0.00
26/07/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R212 On 05-August-10	2.95	Put	Bond Future	619	1	619	1	0.00
26/07/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
26/07/2010	R212 On 05-August-10	3.00	Put	Bond Future	143	0	143	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
26/07/2010	R212 On 04-November-10			Bond Future	3.08	97.6125	3.0830	97.6125	0.00
26/07/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
26/07/2010	R212 On 04-November-10	2.95	Put	Bond Future	1240	1	1240	1	0.00
26/07/2010	R212 On 04-November-10	3.05	Put	Bond Future	306	0	306	0	0.00
26/07/2010	R212 On 04-November-10	3.00	Put	Bond Future	772	1	772	1	0.00
26/07/2010	TRT1 On 05-August-10			Index Future	323.59	320.3200	323.5850	320.3200	100.00
26/07/2010	TRT1 On 04-November-10			Index Future	328.97	325.6500	328.9690	325.6500	0.00
27/07/2010	AL7T On 05-August-10			Index Future	355.72	355.4120	355.7240	355.4120	58.00
27/07/2010	ALBI On 05-August-10			Index Future	326.66	326.4100	326.6630	326.4100	1,399.00
27/07/2010	ALBI On 04-November-10			Index Future	332.10	331.8420	332.0990	331.8420	0.00
27/07/2010	CRD1 On 05-August-10			Index Future	144.56	144.6980	144.5610	144.6980	2.00
27/07/2010	CRD1 On 04-November-10			Index Future	146.97	147.1060	146.9670	147.1060	0.00
27/07/2010	GOVI On 05-August-10			GOVI	327.65	327.4520	327.6510	327.4520	172.00
27/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	120511	12	120511	12	0.00
27/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	1	0	1	0	0.00
27/07/2010	GOVI On 04-November-10			GOVI	333.10	332.9010	333.1040	332.9010	117.00
27/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	41040	4	41040	4	0.00
27/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	40940	4	40940	4	0.00
27/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	41140	4	41140	4	0.00
27/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
27/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
27/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
27/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/07/2010	ILBI On 05-August-10			Index Future	381.72	382.3220	381.7210	382.3220	501.00
27/07/2010	ILBI On 04-November-10			Index Future	388.18	388.7910	388.1820	388.7910	0.00
27/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
27/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
27/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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
27/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.55	93.4600	6.5500	93.4600	1,000.00
27/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.43	93.5900	6.4300	93.5900	1,000.00
27/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	0.00
27/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.30	93.6900	6.3000	93.6900	0.00
27/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.29	93.7000	6.2900	93.7000	0.00
27/07/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.29	93.7000	6.2900	93.7000	0.00
27/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	5,500.00
27/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.43	93.5700	6.4300	93.5700	4,500.00
27/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.61	93.4000	6.6100	93.4000	6,000.00
27/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.83	93.1700	6.8300	93.1700	5,000.00
27/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	7.08	92.9300	7.0800	92.9300	0.00
27/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.19	92.8300	7.1900	92.8300	0.00
27/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
27/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
27/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
27/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
27/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
27/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
27/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
27/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
27/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
27/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
27/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
27/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
27/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
27/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
27/07/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
27/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
27/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
27/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
27/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
27/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
27/07/2010	OTH1 On 05-August-10			Index Future	320.95	320.3940	320.9450	320.3940	3.00
27/07/2010	OTH1 On 04-November-10			Index Future	326.29	325.7250	326.2860	325.7250	0.00
27/07/2010	R157 On 05-August-10			Bond Future	7.67	129.9103	7.6670	129.9103	3,768.00
27/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	5032	5	5032	5	0.00
27/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	3894	4	3894	4	0.00
27/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	6156	6	6156	6	0.00
27/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	2742	3	2742	3	500.00
27/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	54	0	54	0	500.00
27/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	854	1	854	1	0.00
27/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00
27/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R157 On 04-November-10			Bond Future	7.73	125.2493	7.7260	125.2493	4,155.00
27/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	3641	4	3641	4	0.00
27/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	3838	4	3838	4	0.00
27/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3447	4	3447	4	0.00
27/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	640	1	640	1	500.00
27/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	213	0	213	0	0.00
27/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	1672	2	1672	2	0.00
27/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	166	0	166	0	0.00
27/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	188	0	188	0	0.00
27/07/2010	R157 On 03-February-11			Bond Future	7.76	127.4997	7.7630	127.4997	0.00
27/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	1793	2	1793	2	0.00
27/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	1926	2	1926	2	0.00
27/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1665	2	1665	2	0.00
27/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1290	1	1290	1	0.00
27/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	1122	1	1122	1	0.00
27/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1204	1	1204	1	0.00
27/07/2010	R186 On 05-August-10			Bond Future	8.63	117.3026	8.6270	117.3026	13,181.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	5825	5	5825	5	0.00
27/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	1436	1	1436	1	816.00
27/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	10190	10	10190	10	0.00
27/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	12275	12	12275	12	0.00
27/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	3555	3	3555	3	48.00
27/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	231	0	231	0	144.00
27/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	14	0	14	0	48.00
27/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	1474	2	1474	2	0.00
27/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
27/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
27/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	250	0	250	0	0.00
27/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R186 On 04-November-10			Bond Future	8.68	119.2601	8.6800	119.2601	12,012.00
27/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	6106	6	6106	6	0.00
27/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	6468	6	6468	6	0.00
27/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	5751	5	5751	5	0.00
27/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	2921	3	2921	3	10,900.00
27/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	928	1	928	1	0.00
27/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	2254	2	2254	2	0.00
27/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	752	1	752	1	0.00
27/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	835	1	835	1	0.00
27/07/2010	R186 On 03-February-11			Bond Future	8.72	116.1106	8.7220	116.1106	0.00
27/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	5053	5	5053	5	0.00
27/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	4760	5	4760	5	0.00
27/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	5353	5	5353	5	0.00
27/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	2316	2	2316	2	0.00
27/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	2636	3	2636	3	0.00
27/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	2471	3	2471	3	0.00
27/07/2010	R189 On 05-August-10			Bond Future	1.40	114.7944	1.3990	114.7944	0.00
27/07/2010	R189 On 05-August-10	1.75	Call	Bond Future	969	1	969	1	0.00
27/07/2010	R189 On 05-August-10	1.80	Call	Bond Future	1106	1	1106	1	0.00
27/07/2010	R189 On 05-August-10	1.70	Call	Bond Future	832	1	832	1	0.00
27/07/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2010	R189 On 05-August-10	1.80	Put	Bond Future	0		0	0	0	0.00
27/07/2010	R189 On 05-August-10	1.75	Put	Bond Future	0		0	0	0	0.00
27/07/2010	R189 On 04-November-10			Bond Future	1.51		111.7759	1.5100	111.7759	0.00
27/07/2010	R189 On 04-November-10	1.75	Call	Bond Future	598		1	598	1	0.00
27/07/2010	R189 On 04-November-10	1.70	Call	Bond Future	473		0	473	0	0.00
27/07/2010	R189 On 04-November-10	1.80	Call	Bond Future	722		1	722	1	0.00
27/07/2010	R189 On 04-November-10	1.80	Put	Bond Future	0		0	0	0	0.00
27/07/2010	R189 On 04-November-10	1.70	Put	Bond Future	0		0	0	0	0.00
27/07/2010	R189 On 04-November-10	1.75	Put	Bond Future	0		0	0	0	0.00
27/07/2010	R197 On 05-August-10			Bond Future	2.99		128.9723	2.9850	128.9723	0.00
27/07/2010	R197 On 05-August-10	3.05	Call	Bond Future	821		1	821	1	0.00
27/07/2010	R197 On 05-August-10	3.10	Call	Bond Future	1448		2	1448	2	0.00
27/07/2010	R197 On 05-August-10	3.00	Call	Bond Future	190		1	190	1	0.00
27/07/2010	R197 On 05-August-10	3.00	Put	Bond Future	0		0	0	0	0.00
27/07/2010	R197 On 05-August-10	3.10	Put	Bond Future	0		0	0	0	0.00
27/07/2010	R197 On 05-August-10	3.05	Put	Bond Future	0		0	0	0	0.00
27/07/2010	R197 On 04-November-10			Bond Future	3.05		129.0669	3.0520	129.0669	0.00
27/07/2010	R197 On 04-November-10	3.05	Call	Bond Future	0		0	0	0	0.00
27/07/2010	R197 On 04-November-10	3.00	Call	Bond Future	0		0	0	0	0.00
27/07/2010	R197 On 04-November-10	3.10	Call	Bond Future	592		1	592	1	0.00
27/07/2010	R197 On 04-November-10	3.10	Put	Bond Future	0		0	0	0	0.00
27/07/2010	R197 On 04-November-10	3.00	Put	Bond Future	645		0	645	0	0.00
27/07/2010	R197 On 04-November-10	3.05	Put	Bond Future	25		0	25	0	0.00
27/07/2010	R201 On 05-August-10			Bond Future	7.63		105.4494	7.6280	105.4494	486.00
27/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	4985		5	4985	5	0.00
27/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0		0	0	0	0.00
27/07/2010	R201 On 04-November-10			Bond Future	7.69		107.2061	7.6850	107.2061	1,364.00
27/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	2980		3	2980	3	0.00
27/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	2826		3	2826	3	0.00
27/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3135		3	3135	3	0.00
27/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	118		0	118	0	0.00
27/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	152		0	152	0	0.00
27/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	135		0	135	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
27/07/2010	R201 On 03-February-11			Bond Future	7.72	104.7095	7.7170	104.7095	0.00
27/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	1690	2	1690	2	0.00
27/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	1803	2	1803	2	0.00
27/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1581	2	1581	2	0.00
27/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	802	1	802	1	0.00
27/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	692	1	692	1	0.00
27/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	745	1	745	1	0.00
27/07/2010	R202 On 05-August-10			Bond Future	3.01	107.8232	3.0070	107.8232	0.00
27/07/2010	R202 On 05-August-10	3.05	Call	Bond Future	747	1	747	1	0.00
27/07/2010	R202 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
27/07/2010	R202 On 05-August-10	3.10	Call	Bond Future	1607	1	1607	1	0.00
27/07/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R202 On 05-August-10	3.00	Put	Bond Future	122	0	122	0	0.00
27/07/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R202 On 04-November-10			Bond Future	3.05	107.9147	3.0480	107.9147	0.00
27/07/2010	R202 On 04-November-10	3.05	Call	Bond Future	34	0	34	0	0.00
27/07/2010	R202 On 04-November-10	3.10	Call	Bond Future	888	1	888	1	0.00
27/07/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
27/07/2010	R202 On 04-November-10	3.00	Put	Bond Future	828	1	828	1	0.00
27/07/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R203 On 05-August-10			Bond Future	8.20	103.8638	8.1980	103.8638	3,767.00
27/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	5397	6	5397	6	0.00
27/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R203 On 04-November-10			Bond Future	8.27	101.4268	8.2650	101.4268	2,215.00
27/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	5060	5	5060	5	0.00
27/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	5284	6	5284	6	0.00
27/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	4836	5	4836	5	0.00
27/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	163	0	163	0	0.00
27/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	127	0	127	0	0.00
27/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	144	0	144	0	0.00
27/07/2010	R203 On 03-February-11			Bond Future	8.32	103.2542	8.3170	103.2542	0.00
27/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	2275	2	2275	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
27/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	2125	2	2125	2	0.00
27/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	2431	3	2431	3	0.00
27/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1277	1	1277	1	0.00
27/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1464	1	1464	1	0.00
27/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1367	1	1367	1	0.00
27/07/2010	R204 On 05-August-10			Bond Future	8.31	99.3800	8.3080	99.3800	2,664.00
27/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	5340	5	5340	5	0.00
27/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	2274	2	2274	2	0.00
27/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	2556	3	2556	3	83.00
27/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	249	0	249	0	249.00
27/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	3	0	3	0	83.00
27/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	590	1	590	1	0.00
27/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	5	0	5	0	650.00
27/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	780.00
27/07/2010	R204 On 04-November-10			Bond Future	8.37	101.0340	8.3700	101.0340	2,506.00
27/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	5095	5	5095	5	0.00
27/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	4854	5	4854	5	0.00
27/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	5339	5	5339	5	0.00
27/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	192	0	192	0	0.00
27/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	244	0	244	0	0.00
27/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	216	0	216	0	0.00
27/07/2010	R204 On 03-February-11			Bond Future	8.42	98.8198	8.4160	98.8198	0.00
27/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	2291	2	2291	2	0.00
27/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	2454	3	2454	3	0.00
27/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	2135	2	2135	2	0.00
27/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	1945	2	1945	2	0.00
27/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	1709	2	1709	2	0.00
27/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	1823	2	1823	2	0.00
27/07/2010	R206 On 05-August-10			Bond Future	7.51	100.6399	7.5070	100.6399	0.00
27/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4321	4	4321	4	0.00
27/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R206 On 04-November-10			Bond Future	7.56	102.3128	7.5630	102.3128	0.00
27/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2633	3	2633	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
27/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	2759	3	2759	3	0.00
27/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2508	3	2508	3	0.00
27/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	78	0	78	0	0.00
27/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	60	0	60	0	0.00
27/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	69	0	69	0	0.00
27/07/2010	R206 On 03-February-11			Bond Future	7.59	100.3780	7.5900	100.3780	0.00
27/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1490	2	1490	2	0.00
27/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1398	1	1398	1	0.00
27/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1584	2	1584	2	0.00
27/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	404	0	404	0	0.00
27/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	473	0	473	0	0.00
27/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	438	0	438	0	0.00
27/07/2010	R207 On 05-August-10			Bond Future	8.36	93.0253	8.3570	93.0253	4,639.00
27/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	6688	6	6688	6	0.00
27/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	164	0	164	0	250.00
27/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	5279	5	5279	5	0.00
27/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	100.00
27/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	824	1	824	1	0.00
27/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
27/07/2010	R207 On 04-November-10			Bond Future	8.41	94.5726	8.4130	94.5726	600.00
27/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	5130	5	5130	5	0.00
27/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	4882	5	4882	5	0.00
27/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	5380	5	5380	5	0.00
27/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	240	0	240	0	0.00
27/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	303	0	303	0	0.00
27/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	270	0	270	0	0.00
27/07/2010	R207 On 03-February-11			Bond Future	8.46	92.6338	8.4550	92.6338	0.00
27/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	3140	3	3140	3	0.00
27/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	3334	3	3334	3	0.00
27/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	2952	3	2952	3	0.00
27/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	1524	2	1524	2	0.00
27/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	1331	1	1331	1	0.00
27/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	1424	2	1424	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
27/07/2010	R208 On 05-August-10			Bond Future	8.46	90.4204	8.4580	90.4204	10,666.00
27/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	6336	6	6336	6	0.00
27/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	1	0	1	0	0.00
27/07/2010	R208 On 04-November-10			Bond Future	8.51	88.5231	8.5140	88.5231	6,835.00
27/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	4828	5	4828	5	0.00
27/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	5081	5	5081	5	0.00
27/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	4578	4	4578	4	0.00
27/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	412	0	412	0	0.00
27/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	330	0	330	0	0.00
27/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	369	0	369	0	0.00
27/07/2010	R208 On 03-February-11			Bond Future	8.56	90.1239	8.5570	90.1239	0.00
27/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	2868	3	2868	3	0.00
27/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	2684	3	2684	3	0.00
27/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	3058	3	3058	3	0.00
27/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	1578	2	1578	2	0.00
27/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	1809	2	1809	2	0.00
27/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	1690	2	1690	2	0.00
27/07/2010	R209 On 05-August-10			Bond Future	8.60	77.7919	8.5950	77.7919	1,281.00
27/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	1431	1	1431	1	0.00
27/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	168	0	168	0	0.00
27/07/2010	R209 On 04-November-10			Bond Future	8.64	75.9415	8.6360	75.9415	2,406.00
27/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	3936	4	3936	4	0.00
27/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	4215	4	4215	4	0.00
27/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	3664	3	3664	3	0.00
27/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	1162	1	1162	1	0.00
27/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	944	1	944	1	0.00
27/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	1048	1	1048	1	0.00
27/07/2010	R209 On 03-February-11			Bond Future	8.67	77.3123	8.6670	77.3123	0.00
27/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	4580	4	4580	4	0.00
27/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	4837	5	4837	5	0.00
27/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	4326	4	4326	4	0.00
27/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	2080	2	2080	2	0.00
27/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	1823	2	1823	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
27/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	1949	2	1949	2	0.00
27/07/2010	R210 On 05-August-10			Bond Future	3.05	94.8919	3.0470	94.8919	0.00
27/07/2010	R210 On 05-August-10	3.10	Call	Bond Future	690	1	690	1	0.00
27/07/2010	R210 On 05-August-10	3.05	Call	Bond Future	39	0	39	0	0.00
27/07/2010	R210 On 05-August-10	3.15	Call	Bond Future	1335	1	1335	1	0.00
27/07/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R210 On 04-November-10			Bond Future	3.10	93.6658	3.0950	93.6658	0.00
27/07/2010	R210 On 04-November-10	3.10	Call	Bond Future	64	0	64	0	0.00
27/07/2010	R210 On 04-November-10	3.15	Call	Bond Future	703	1	703	1	0.00
27/07/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
27/07/2010	R210 On 04-November-10	3.05	Put	Bond Future	580	1	580	1	0.00
27/07/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R211 On 05-August-10			Bond Future	2.75	98.6601	2.7500	98.6601	0.00
27/07/2010	R211 On 05-August-10	2.75	Call	Bond Future	0	0	0	0	0.00
27/07/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
27/07/2010	R211 On 05-August-10	2.80	Call	Bond Future	292	0	292	0	0.00
27/07/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R211 On 05-August-10	2.70	Put	Bond Future	293	0	293	0	0.00
27/07/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R211 On 04-November-10			Bond Future	2.85	98.7451	2.8530	98.7451	0.00
27/07/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
27/07/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
27/07/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
27/07/2010	R211 On 04-November-10	2.70	Put	Bond Future	862	1	862	1	0.00
27/07/2010	R211 On 04-November-10	2.80	Put	Bond Future	297	0	297	0	0.00
27/07/2010	R211 On 04-November-10	2.75	Put	Bond Future	579	1	579	1	0.00
27/07/2010	R212 On 05-August-10			Bond Future	3.02	97.5280	3.0150	97.5280	0.00
27/07/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
27/07/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
27/07/2010	R212 On 05-August-10	3.05	Call	Bond Future	332	0	332	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
27/07/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
27/07/2010	R212 On 05-August-10	2.95	Put	Bond Future	619	1	619	1	0.00
27/07/2010	R212 On 05-August-10	3.00	Put	Bond Future	143	0	143	0	0.00
27/07/2010	R212 On 04-November-10			Bond Future	3.08	97.6125	3.0830	97.6125	0.00
27/07/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
27/07/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
27/07/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
27/07/2010	R212 On 04-November-10	2.95	Put	Bond Future	1240	1	1240	1	0.00
27/07/2010	R212 On 04-November-10	3.05	Put	Bond Future	306	0	306	0	0.00
27/07/2010	R212 On 04-November-10	3.00	Put	Bond Future	772	1	772	1	0.00
27/07/2010	TRT1 On 05-August-10			Index Future	323.79	323.5850	323.7880	323.5850	100.00
27/07/2010	TRT1 On 04-November-10			Index Future	329.18	328.9690	329.1760	328.9690	0.00
28/07/2010	AL7T On 05-August-10			Index Future	357.72	355.7240	357.7170	355.7240	58.00
28/07/2010	ALBI On 05-August-10			Index Future	328.45	326.6630	328.4470	326.6630	1,399.00
28/07/2010	ALBI On 04-November-10			Index Future	333.91	332.0990	333.9130	332.0990	0.00
28/07/2010	CRD1 On 05-August-10			Index Future	145.03	144.5610	145.0330	144.5610	2.00
28/07/2010	CRD1 On 04-November-10			Index Future	147.45	146.9670	147.4470	146.9670	0.00
28/07/2010	GOVI On 05-August-10			GOVI	329.40	327.6510	329.4030	327.6510	172.00
28/07/2010	GOVI On 05-August-10	315.60	Call	GOVI	138030	12	138030	12	0.00
28/07/2010	GOVI On 05-August-10	315.60	Put	GOVI	0	0	0	0	0.00
28/07/2010	GOVI On 04-November-10			GOVI	334.88	333.1040	334.8840	333.1040	116.00
28/07/2010	GOVI On 04-November-10	329.00	Call	GOVI	58840	4	58840	4	0.00
28/07/2010	GOVI On 04-November-10	329.01	Call	GOVI	58740	4	58740	4	0.00
28/07/2010	GOVI On 04-November-10	328.99	Call	GOVI	58940	4	58940	4	0.00
28/07/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
28/07/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
28/07/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
28/07/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/07/2010	ILBI On 05-August-10			Index Future	380.87	381.7210	380.8650	381.7210	501.00
28/07/2010	ILBI On 04-November-10			Index Future	387.31	388.1820	387.3120	388.1820	0.00
28/07/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
28/07/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
28/07/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
28/07/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/07/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/07/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/07/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/07/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.4500	6.5000	93.4500	1,000.00
28/07/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.37	93.5700	6.3700	93.5700	1,000.00
28/07/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.25	93.6800	6.2500	93.6800	0.00
28/07/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.22	93.7000	6.2200	93.7000	0.00
28/07/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.7100	6.2000	93.7100	0.00
28/07/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.19	93.7100	6.1900	93.7100	0.00
28/07/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.25	93.6800	6.2500	93.6800	5,500.00
28/07/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.33	93.5700	6.3300	93.5700	4,500.00
28/07/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.50	93.3900	6.5000	93.3900	6,000.00
28/07/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.72	93.1700	6.7200	93.1700	5,000.00
28/07/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.96	92.9200	6.9600	92.9200	0.00
28/07/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.06	92.8100	7.0600	92.8100	0.00
28/07/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
28/07/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
28/07/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/07/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
28/07/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
28/07/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
28/07/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
28/07/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
28/07/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
28/07/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
28/07/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
28/07/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
28/07/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
28/07/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
28/07/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
28/07/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
28/07/2010	JN10 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
28/07/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
28/07/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
28/07/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
28/07/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
28/07/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
28/07/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
28/07/2010	OTH1 On 05-August-10			Index Future	322.92	320.9450	322.9160	320.9450	3.00
28/07/2010	OTH1 On 04-November-10			Index Future	328.29	326.2860	328.2890	326.2860	0.00
28/07/2010	R157 On 05-August-10			Bond Future	7.58	129.6715	7.5750	129.6715	3,768.00
28/07/2010	R157 On 05-August-10	8.75	Call	Bond Future	5472	5	5472	5	0.00
28/07/2010	R157 On 05-August-10	8.50	Call	Bond Future	4334	4	4334	4	0.00
28/07/2010	R157 On 05-August-10	9.00	Call	Bond Future	6596	6	6596	6	0.00
28/07/2010	R157 On 05-August-10	8.25	Call	Bond Future	3182	3	3182	3	500.00
28/07/2010	R157 On 05-August-10	7.50	Call	Bond Future	137	0	137	0	500.00
28/07/2010	R157 On 05-August-10	7.50	Put	Bond Future	497	1	497	1	0.00
28/07/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R157 On 05-August-10	8.25	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00
28/07/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R157 On 04-November-10			Bond Future	7.63	125.0082	7.6270	125.0082	4,155.00
28/07/2010	R157 On 04-November-10	8.50	Call	Bond Future	4040	4	4040	4	0.00
28/07/2010	R157 On 04-November-10	8.55	Call	Bond Future	4242	4	4242	4	0.00
28/07/2010	R157 On 04-November-10	7.50	Call	Bond Future	809	1	809	1	500.00
28/07/2010	R157 On 04-November-10	8.45	Call	Bond Future	3840	3	3840	3	0.00
28/07/2010	R157 On 04-November-10	8.45	Put	Bond Future	155	0	155	0	0.00
28/07/2010	R157 On 04-November-10	7.50	Put	Bond Future	1390	2	1390	2	0.00
28/07/2010	R157 On 04-November-10	8.55	Put	Bond Future	119	0	119	0	0.00
28/07/2010	R157 On 04-November-10	8.50	Put	Bond Future	136	0	136	0	0.00
28/07/2010	R157 On 03-February-11			Bond Future	7.66	127.2534	7.6580	127.2534	0.00
28/07/2010	R157 On 03-February-11	7.90	Call	Bond Future	2059	2	2059	2	0.00
28/07/2010	R157 On 03-February-11	7.85	Call	Bond Future	1921	2	1921	2	0.00
28/07/2010	R157 On 03-February-11	7.95	Call	Bond Future	2201	2	2201	2	0.00
28/07/2010	R157 On 03-February-11	7.95	Put	Bond Future	943	1	943	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
28/07/2010	R157 On 03-February-11	7.85	Put	Bond Future	1092	1	1092	1	0.00
28/07/2010	R157 On 03-February-11	7.90	Put	Bond Future	1015	1	1015	1	0.00
28/07/2010	R186 On 05-August-10			Bond Future	8.54	117.6999	8.5350	117.6999	13,181.00
28/07/2010	R186 On 05-August-10	9.25	Call	Bond Future	6724	6	6724	6	0.00
28/07/2010	R186 On 05-August-10	8.75	Call	Bond Future	2162	1	2162	1	816.00
28/07/2010	R186 On 05-August-10	9.75	Call	Bond Future	11089	10	11089	10	0.00
28/07/2010	R186 On 05-August-10	10.00	Call	Bond Future	13174	12	13174	12	0.00
28/07/2010	R186 On 05-August-10	9.00	Call	Bond Future	4442	4	4442	4	48.00
28/07/2010	R186 On 05-August-10	8.50	Call	Bond Future	485	0	485	0	144.00
28/07/2010	R186 On 05-August-10	9.00	Put	Bond Future	2	0	2	0	48.00
28/07/2010	R186 On 05-August-10	8.50	Put	Bond Future	830	1	830	1	0.00
28/07/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
28/07/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
28/07/2010	R186 On 05-August-10	8.75	Put	Bond Future	78	0	78	0	0.00
28/07/2010	R186 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R186 On 04-November-10			Bond Future	8.59	119.6610	8.5850	119.6610	12,012.00
28/07/2010	R186 On 04-November-10	9.25	Call	Bond Future	6837	6	6837	6	0.00
28/07/2010	R186 On 04-November-10	9.30	Call	Bond Future	7215	6	7215	6	0.00
28/07/2010	R186 On 04-November-10	8.75	Call	Bond Future	3439	3	3439	3	10,900.00
28/07/2010	R186 On 04-November-10	9.20	Call	Bond Future	6466	6	6466	6	0.00
28/07/2010	R186 On 04-November-10	9.20	Put	Bond Future	729	1	729	1	0.00
28/07/2010	R186 On 04-November-10	8.75	Put	Bond Future	1857	2	1857	2	0.00
28/07/2010	R186 On 04-November-10	9.30	Put	Bond Future	585	1	585	1	0.00
28/07/2010	R186 On 04-November-10	9.25	Put	Bond Future	652	1	652	1	0.00
28/07/2010	R186 On 03-February-11			Bond Future	8.62	116.5155	8.6240	116.5155	0.00
28/07/2010	R186 On 03-February-11	9.00	Call	Bond Future	5646	5	5646	5	0.00
28/07/2010	R186 On 03-February-11	9.05	Call	Bond Future	5962	5	5962	5	0.00
28/07/2010	R186 On 03-February-11	8.95	Call	Bond Future	5336	5	5336	5	0.00
28/07/2010	R186 On 03-February-11	8.95	Put	Bond Future	2281	3	2281	3	0.00
28/07/2010	R186 On 03-February-11	9.05	Put	Bond Future	1994	2	1994	2	0.00
28/07/2010	R186 On 03-February-11	9.00	Put	Bond Future	2133	2	2133	2	0.00
28/07/2010	R189 On 05-August-10			Bond Future	1.38	114.7833	1.3790	114.7833	0.00
28/07/2010	R189 On 05-August-10	1.75	Call	Bond Future	1024	1	1024	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
28/07/2010	R189 On 05-August-10	1.70	Call	Bond Future	887	1	887	1	0.00
28/07/2010	R189 On 05-August-10	1.80	Call	Bond Future	1162	1	1162	1	0.00
28/07/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R189 On 04-November-10			Bond Future	1.48	111.7709	1.4840	111.7709	0.00
28/07/2010	R189 On 04-November-10	1.75	Call	Bond Future	663	1	663	1	0.00
28/07/2010	R189 On 04-November-10	1.80	Call	Bond Future	787	1	787	1	0.00
28/07/2010	R189 On 04-November-10	1.70	Call	Bond Future	538	0	538	0	0.00
28/07/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R197 On 05-August-10			Bond Future	2.99	128.4510	2.9860	128.4510	0.00
28/07/2010	R197 On 05-August-10	3.05	Call	Bond Future	808	1	808	1	0.00
28/07/2010	R197 On 05-August-10	3.00	Call	Bond Future	177	0	177	0	0.00
28/07/2010	R197 On 05-August-10	3.10	Call	Bond Future	1435	1	1435	1	0.00
28/07/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R197 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R197 On 04-November-10			Bond Future	3.05	128.5589	3.0530	128.5589	0.00
28/07/2010	R197 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R197 On 04-November-10	3.10	Call	Bond Future	579	1	579	1	0.00
28/07/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R197 On 04-November-10	3.00	Put	Bond Future	657	1	657	1	0.00
28/07/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R197 On 04-November-10	3.05	Put	Bond Future	37	0	37	0	0.00
28/07/2010	R201 On 05-August-10			Bond Future	7.51	105.2995	7.5050	105.2995	486.00
28/07/2010	R201 On 05-August-10	9.00	Call	Bond Future	5447	5	5447	5	0.00
28/07/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R201 On 04-November-10			Bond Future	7.55	107.0532	7.5530	107.0532	1,364.00
28/07/2010	R201 On 04-November-10	8.50	Call	Bond Future	3403	3	3403	3	0.00
28/07/2010	R201 On 04-November-10	8.55	Call	Bond Future	3563	3	3563	3	0.00
28/07/2010	R201 On 04-November-10	8.45	Call	Bond Future	3243	3	3243	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
28/07/2010	R201 On 04-November-10	8.45	Put	Bond Future	99	0	99	0	0.00
28/07/2010	R201 On 04-November-10	8.55	Put	Bond Future	76	0	76	0	0.00
28/07/2010	R201 On 04-November-10	8.50	Put	Bond Future	87	0	87	0	0.00
28/07/2010	R201 On 03-February-11			Bond Future	7.58	104.5582	7.5770	104.5582	0.00
28/07/2010	R201 On 03-February-11	8.00	Call	Bond Future	2000	2	2000	2	0.00
28/07/2010	R201 On 03-February-11	7.95	Call	Bond Future	1881	2	1881	2	0.00
28/07/2010	R201 On 03-February-11	8.05	Call	Bond Future	2122	2	2122	2	0.00
28/07/2010	R201 On 03-February-11	8.05	Put	Bond Future	540	1	540	1	0.00
28/07/2010	R201 On 03-February-11	7.95	Put	Bond Future	631	1	631	1	0.00
28/07/2010	R201 On 03-February-11	8.00	Put	Bond Future	583	1	583	1	0.00
28/07/2010	R202 On 05-August-10			Bond Future	3.11	107.9975	3.1080	107.9975	0.00
28/07/2010	R202 On 05-August-10	3.05	Call	Bond Future	0	1	0	1	0.00
28/07/2010	R202 On 05-August-10	3.10	Call	Bond Future	0	2	0	2	0.00
28/07/2010	R202 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R202 On 05-August-10	3.00	Put	Bond Future	1866	0	1866	0	0.00
28/07/2010	R202 On 05-August-10	3.10	Put	Bond Future	137	0	137	0	0.00
28/07/2010	R202 On 05-August-10	3.05	Put	Bond Future	997	0	997	0	0.00
28/07/2010	R202 On 04-November-10			Bond Future	3.15	108.0862	3.1500	108.0862	0.00
28/07/2010	R202 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R202 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R202 On 04-November-10	3.10	Call	Bond Future	0	1	0	1	0.00
28/07/2010	R202 On 04-November-10	3.10	Put	Bond Future	845	0	845	0	0.00
28/07/2010	R202 On 04-November-10	3.00	Put	Bond Future	2561	1	2561	1	0.00
28/07/2010	R202 On 04-November-10	3.05	Put	Bond Future	1699	0	1699	0	0.00
28/07/2010	R203 On 05-August-10			Bond Future	8.08	103.6032	8.0760	103.6032	3,767.00
28/07/2010	R203 On 05-August-10	9.25	Call	Bond Future	6047	5	6047	5	0.00
28/07/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R203 On 04-November-10			Bond Future	8.14	101.1586	8.1370	101.1586	2,215.00
28/07/2010	R203 On 04-November-10	9.25	Call	Bond Future	5672	5	5672	5	0.00
28/07/2010	R203 On 04-November-10	9.20	Call	Bond Future	5443	5	5443	5	0.00
28/07/2010	R203 On 04-November-10	9.30	Call	Bond Future	5902	5	5902	5	0.00
28/07/2010	R203 On 04-November-10	9.30	Put	Bond Future	83	0	83	0	0.00
28/07/2010	R203 On 04-November-10	9.20	Put	Bond Future	108	0	108	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
28/07/2010	R203 On 04-November-10	9.25	Put	Bond Future	95	0	95	0	0.00
28/07/2010	R203 On 03-February-11			Bond Future	8.18	102.9792	8.1820	102.9792	0.00
28/07/2010	R203 On 03-February-11	8.50	Call	Bond Future	2688	2	2688	2	0.00
28/07/2010	R203 On 03-February-11	8.55	Call	Bond Future	2859	2	2859	2	0.00
28/07/2010	R203 On 03-February-11	8.45	Call	Bond Future	2524	2	2524	2	0.00
28/07/2010	R203 On 03-February-11	8.45	Put	Bond Future	1186	1	1186	1	0.00
28/07/2010	R203 On 03-February-11	8.55	Put	Bond Future	1028	1	1028	1	0.00
28/07/2010	R203 On 03-February-11	8.50	Put	Bond Future	1103	1	1103	1	0.00
28/07/2010	R204 On 05-August-10			Bond Future	8.21	99.2683	8.2060	99.2683	2,664.00
28/07/2010	R204 On 05-August-10	9.25	Call	Bond Future	5942	5	5942	5	0.00
28/07/2010	R204 On 05-August-10	8.70	Call	Bond Future	2871	2	2871	2	0.00
28/07/2010	R204 On 05-August-10	8.75	Call	Bond Future	3155	3	3155	3	83.00
28/07/2010	R204 On 05-August-10	8.25	Call	Bond Future	519	0	519	0	249.00
28/07/2010	R204 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	83.00
28/07/2010	R204 On 05-August-10	8.25	Put	Bond Future	259	1	259	1	0.00
28/07/2010	R204 On 05-August-10	8.70	Put	Bond Future	1	0	1	0	650.00
28/07/2010	R204 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	780.00
28/07/2010	R204 On 04-November-10			Bond Future	8.26	100.9194	8.2630	100.9194	2,476.00
28/07/2010	R204 On 04-November-10	9.25	Call	Bond Future	5649	5	5649	5	0.00
28/07/2010	R204 On 04-November-10	9.30	Call	Bond Future	5899	5	5899	5	0.00
28/07/2010	R204 On 04-November-10	9.20	Call	Bond Future	5401	5	5401	5	0.00
28/07/2010	R204 On 04-November-10	9.20	Put	Bond Future	175	0	175	0	0.00
28/07/2010	R204 On 04-November-10	9.30	Put	Bond Future	137	0	137	0	0.00
28/07/2010	R204 On 04-November-10	9.25	Put	Bond Future	154	0	154	0	0.00
28/07/2010	R204 On 03-February-11			Bond Future	8.31	98.7024	8.3050	98.7024	0.00
28/07/2010	R204 On 03-February-11	8.50	Call	Bond Future	2641	2	2641	2	0.00
28/07/2010	R204 On 03-February-11	8.45	Call	Bond Future	2472	2	2472	2	0.00
28/07/2010	R204 On 03-February-11	8.55	Call	Bond Future	2817	2	2817	2	0.00
28/07/2010	R204 On 03-February-11	8.55	Put	Bond Future	1450	2	1450	2	0.00
28/07/2010	R204 On 03-February-11	8.45	Put	Bond Future	1660	2	1660	2	0.00
28/07/2010	R204 On 03-February-11	8.50	Put	Bond Future	1551	2	1551	2	0.00
28/07/2010	R206 On 05-August-10			Bond Future	7.40	100.5208	7.3950	100.5208	0.00
28/07/2010	R206 On 05-August-10	9.00	Call	Bond Future	4655	4	4655	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
28/07/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R206 On 04-November-10			Bond Future	7.44	102.1931	7.4410	102.1931	0.00
28/07/2010	R206 On 04-November-10	8.50	Call	Bond Future	2949	3	2949	3	0.00
28/07/2010	R206 On 04-November-10	8.45	Call	Bond Future	2821	3	2821	3	0.00
28/07/2010	R206 On 04-November-10	8.55	Call	Bond Future	3078	3	3078	3	0.00
28/07/2010	R206 On 04-November-10	8.55	Put	Bond Future	39	0	39	0	0.00
28/07/2010	R206 On 04-November-10	8.45	Put	Bond Future	51	0	51	0	0.00
28/07/2010	R206 On 04-November-10	8.50	Put	Bond Future	45	0	45	0	0.00
28/07/2010	R206 On 03-February-11			Bond Future	7.46	100.2565	7.4570	100.2565	0.00
28/07/2010	R206 On 03-February-11	8.00	Call	Bond Future	1735	1	1735	1	0.00
28/07/2010	R206 On 03-February-11	8.05	Call	Bond Future	1836	2	1836	2	0.00
28/07/2010	R206 On 03-February-11	7.95	Call	Bond Future	1637	1	1637	1	0.00
28/07/2010	R206 On 03-February-11	7.95	Put	Bond Future	368	0	368	0	0.00
28/07/2010	R206 On 03-February-11	8.05	Put	Bond Future	312	0	312	0	0.00
28/07/2010	R206 On 03-February-11	8.00	Put	Bond Future	338	0	338	0	0.00
28/07/2010	R207 On 05-August-10			Bond Future	8.27	93.3987	8.2650	93.3987	4,639.00
28/07/2010	R207 On 05-August-10	9.50	Call	Bond Future	7254	7	7254	7	0.00
28/07/2010	R207 On 05-August-10	8.25	Call	Bond Future	346	0	346	0	250.00
28/07/2010	R207 On 05-August-10	9.25	Call	Bond Future	5846	5	5846	5	0.00
28/07/2010	R207 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	100.00
28/07/2010	R207 On 05-August-10	8.25	Put	Bond Future	439	1	439	1	0.00
28/07/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
28/07/2010	R207 On 04-November-10			Bond Future	8.32	94.9503	8.3170	94.9503	600.00
28/07/2010	R207 On 04-November-10	9.25	Call	Bond Future	5642	5	5642	5	0.00
28/07/2010	R207 On 04-November-10	9.30	Call	Bond Future	5899	5	5899	5	0.00
28/07/2010	R207 On 04-November-10	9.20	Call	Bond Future	5387	5	5387	5	0.00
28/07/2010	R207 On 04-November-10	9.20	Put	Bond Future	228	0	228	0	0.00
28/07/2010	R207 On 04-November-10	9.30	Put	Bond Future	179	0	179	0	0.00
28/07/2010	R207 On 04-November-10	9.25	Put	Bond Future	202	0	202	0	0.00
28/07/2010	R207 On 03-February-11			Bond Future	8.36	93.0212	8.3560	93.0212	0.00
28/07/2010	R207 On 03-February-11	8.75	Call	Bond Future	3518	3	3518	3	0.00
28/07/2010	R207 On 03-February-11	8.70	Call	Bond Future	3319	3	3319	3	0.00
28/07/2010	R207 On 03-February-11	8.80	Call	Bond Future	3723	3	3723	3	0.00

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28/07/2010	R207 On 03-February-11	8.80	Put	Bond Future	1135	1	1135	1	0.00
28/07/2010	R207 On 03-February-11	8.70	Put	Bond Future	1306	2	1306	2	0.00
28/07/2010	R207 On 03-February-11	8.75	Put	Bond Future	1217	1	1217	1	0.00
28/07/2010	R208 On 05-August-10			Bond Future	8.36	90.6116	8.3550	90.6116	10,666.00
28/07/2010	R208 On 05-August-10	9.50	Call	Bond Future	6996	6	6996	6	0.00
28/07/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R208 On 04-November-10			Bond Future	8.41	88.7233	8.4080	88.7233	6,835.00
28/07/2010	R208 On 04-November-10	9.25	Call	Bond Future	5400	5	5400	5	0.00
28/07/2010	R208 On 04-November-10	9.20	Call	Bond Future	5140	5	5140	5	0.00
28/07/2010	R208 On 04-November-10	9.30	Call	Bond Future	5662	5	5662	5	0.00
28/07/2010	R208 On 04-November-10	9.30	Put	Bond Future	243	0	243	0	0.00
28/07/2010	R208 On 04-November-10	9.20	Put	Bond Future	307	0	307	0	0.00
28/07/2010	R208 On 04-November-10	9.25	Put	Bond Future	274	0	274	0	0.00
28/07/2010	R208 On 03-February-11			Bond Future	8.45	90.3268	8.4480	90.3268	0.00
28/07/2010	R208 On 03-February-11	8.75	Call	Bond Future	3279	3	3279	3	0.00
28/07/2010	R208 On 03-February-11	8.80	Call	Bond Future	3483	3	3483	3	0.00
28/07/2010	R208 On 03-February-11	8.70	Call	Bond Future	3082	3	3082	3	0.00
28/07/2010	R208 On 03-February-11	8.70	Put	Bond Future	1533	2	1533	2	0.00
28/07/2010	R208 On 03-February-11	8.80	Put	Bond Future	1329	2	1329	2	0.00
28/07/2010	R208 On 03-February-11	8.75	Put	Bond Future	1427	2	1427	2	0.00
28/07/2010	R209 On 05-August-10			Bond Future	8.50	78.1293	8.5040	78.1293	1,281.00
28/07/2010	R209 On 05-August-10	8.75	Call	Bond Future	2071	1	2071	1	0.00
28/07/2010	R209 On 05-August-10	8.75	Put	Bond Future	50	0	50	0	0.00
28/07/2010	R209 On 04-November-10			Bond Future	8.54	76.2760	8.5420	76.2760	2,406.00
28/07/2010	R209 On 04-November-10	9.00	Call	Bond Future	4498	4	4498	4	0.00
28/07/2010	R209 On 04-November-10	9.05	Call	Bond Future	4794	4	4794	4	0.00
28/07/2010	R209 On 04-November-10	8.95	Call	Bond Future	4208	4	4208	4	0.00
28/07/2010	R209 On 04-November-10	8.95	Put	Bond Future	930	1	930	1	0.00
28/07/2010	R209 On 04-November-10	9.05	Put	Bond Future	747	1	747	1	0.00
28/07/2010	R209 On 04-November-10	9.00	Put	Bond Future	834	1	834	1	0.00
28/07/2010	R209 On 03-February-11			Bond Future	8.57	77.6526	8.5710	77.6526	0.00
28/07/2010	R209 On 03-February-11	9.00	Call	Bond Future	5100	5	5100	5	0.00
28/07/2010	R209 On 03-February-11	9.05	Call	Bond Future	5371	5	5371	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
28/07/2010	R209 On 03-February-11	8.95	Call	Bond Future	4832	4	4832	4	0.00
28/07/2010	R209 On 03-February-11	8.95	Put	Bond Future	1799	2	1799	2	0.00
28/07/2010	R209 On 03-February-11	9.05	Put	Bond Future	1570	2	1570	2	0.00
28/07/2010	R209 On 03-February-11	9.00	Put	Bond Future	1681	2	1681	2	0.00
28/07/2010	R210 On 05-August-10			Bond Future	3.05	94.8789	3.0470	94.8789	0.00
28/07/2010	R210 On 05-August-10	3.10	Call	Bond Future	690	1	690	1	0.00
28/07/2010	R210 On 05-August-10	3.15	Call	Bond Future	1335	1	1335	1	0.00
28/07/2010	R210 On 05-August-10	3.05	Call	Bond Future	39	0	39	0	0.00
28/07/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R210 On 04-November-10			Bond Future	3.10	93.6658	3.0950	93.6658	0.00
28/07/2010	R210 On 04-November-10	3.10	Call	Bond Future	64	0	64	0	0.00
28/07/2010	R210 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R210 On 04-November-10	3.15	Call	Bond Future	703	1	703	1	0.00
28/07/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R210 On 04-November-10	3.05	Put	Bond Future	580	1	580	1	0.00
28/07/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R211 On 05-August-10			Bond Future	2.77	98.6017	2.7730	98.6017	0.00
28/07/2010	R211 On 05-August-10	2.75	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R211 On 05-August-10	2.80	Call	Bond Future	157	0	157	0	0.00
28/07/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R211 On 05-August-10	2.70	Put	Bond Future	427	0	427	0	0.00
28/07/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R211 On 05-August-10	2.75	Put	Bond Future	134	0	134	0	0.00
28/07/2010	R211 On 04-November-10			Bond Future	2.88	98.6834	2.8760	98.6834	0.00
28/07/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R211 On 04-November-10	2.80	Put	Bond Future	426	0	426	0	0.00
28/07/2010	R211 On 04-November-10	2.70	Put	Bond Future	990	1	990	1	0.00
28/07/2010	R211 On 04-November-10	2.75	Put	Bond Future	708	1	708	1	0.00
28/07/2010	R212 On 05-August-10			Bond Future	3.03	97.5280	3.0260	97.5280	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
28/07/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R212 On 05-August-10	3.05	Call	Bond Future	227	0	227	0	0.00
28/07/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R212 On 05-August-10	2.95	Put	Bond Future	724	1	724	1	0.00
28/07/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
28/07/2010	R212 On 05-August-10	3.00	Put	Bond Future	247	0	247	0	0.00
28/07/2010	R212 On 04-November-10			Bond Future	3.10	97.6125	3.0950	97.6125	0.00
28/07/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
28/07/2010	R212 On 04-November-10	2.95	Put	Bond Future	1351	1	1351	1	0.00
28/07/2010	R212 On 04-November-10	3.05	Put	Bond Future	417	0	417	0	0.00
28/07/2010	R212 On 04-November-10	3.00	Put	Bond Future	883	1	883	1	0.00
28/07/2010	TRT1 On 05-August-10			Index Future	325.52	323.7880	325.5200	323.7880	100.00
28/07/2010	TRT1 On 04-November-10			Index Future	330.94	329.1760	330.9370	329.1760	0.00