



# Derivatives Monthly Statistics Report

For August 2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2010	AL7T On 05-August-10			Index Future	357.53	357.6710	357.5320	357.6710	38.00
02/08/2010	AL7T On 04-November-10			Index Future	363.46	363.6050	363.4620	363.6050	0.00
02/08/2010	ALBI On 05-August-10			Index Future	329.07	329.1410	329.0730	329.1410	523.00
02/08/2010	ALBI On 04-November-10			Index Future	334.55	334.6190	334.5490	334.6190	968.00
02/08/2010	ALBI On 03-February-11			Index Future	340.25	340.3420	340.2540	340.3420	0.00
02/08/2010	CRD1 On 05-August-10			Index Future	145.13	145.1000	145.1320	145.1000	2.00
02/08/2010	CRD1 On 04-November-10			Index Future	147.55	147.5150	147.5480	147.5150	0.00
02/08/2010	CRD1 On 03-February-11			Index Future	150.21	150.1770	150.2100	150.1770	0.00
02/08/2010	GOVI On 05-August-10			GOVI	329.96	330.0260	329.9590	330.0260	171.00
02/08/2010	GOVI On 05-August-10	315.60	Call	GOVI	143590	14	143590	14	0.00
02/08/2010	GOVI On 05-August-10	315.60	Put	GOVI	0	0	0	0	0.00
02/08/2010	GOVI On 04-November-10			GOVI	335.45	335.5180	335.4500	335.5180	116.00
02/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	64500	7	64500	7	0.00
02/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	64400	7	64400	7	0.00
02/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	64600	7	64600	7	0.00
02/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
02/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
02/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
02/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2010	ILBI On 05-August-10			Index Future	383.18	381.9020	383.1830	381.9020	501.00
02/08/2010	ILBI On 04-November-10			Index Future	389.68	388.3700	389.6760	388.3700	0.00
02/08/2010	ILBI On 03-February-11			Index Future	409.78	408.1080	409.7790	408.1080	0.00
02/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00

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02/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.4500	6.5000	93.4500	1,000.00
02/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.6700	6.4700	93.6700	1,000.00
02/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.22	93.7600	6.2200	93.7600	0.00
02/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.20	93.7800	6.2000	93.7800	0.00
02/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
02/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.20	93.8100	6.2000	93.8100	0.00
02/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	5,500.00
02/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.35	93.6700	6.3500	93.6700	4,500.00
02/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	6,000.00
02/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.70	93.2800	6.7000	93.2800	5,000.00
02/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.95	93.0400	6.9500	93.0400	0.00
02/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.05	92.9400	7.0500	92.9400	0.00
02/08/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
02/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
02/08/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00

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02/08/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
02/08/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
02/08/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
02/08/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
02/08/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
02/08/2010	OTH1 On 05-August-10			Index Future	323.93	324.0110	323.9300	324.0110	3.00
02/08/2010	OTH1 On 04-November-10			Index Future	329.32	329.4030	329.3210	329.4030	0.00
02/08/2010	OTH1 On 03-February-11			Index Future	335.26	335.3490	335.2630	335.3490	0.00
02/08/2010	R157 On 05-August-10			Bond Future	7.59	130.0683	7.5930	130.0683	3,768.00
02/08/2010	R157 On 05-August-10	8.75	Call	Bond Future	5386	5	5386	5	0.00
02/08/2010	R157 On 05-August-10	8.50	Call	Bond Future	4248	4	4248	4	0.00
02/08/2010	R157 On 05-August-10	9.00	Call	Bond Future	6510	7	6510	7	0.00
02/08/2010	R157 On 05-August-10	7.50	Call	Bond Future	44	0	44	0	500.00
02/08/2010	R157 On 05-August-10	8.25	Call	Bond Future	3096	3	3096	3	500.00
02/08/2010	R157 On 05-August-10	7.50	Put	Bond Future	490	1	490	1	0.00
02/08/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R157 On 05-August-10	8.25	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00
02/08/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R157 On 04-November-10			Bond Future	7.65	125.4134	7.6470	125.4134	4,176.00
02/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	3970	4	3970	4	0.00
02/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	4169	4	4169	4	0.00
02/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	812	1	812	1	500.00
02/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	3772	4	3772	4	0.00
02/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	178	0	178	0	0.00
02/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	1485	1	1485	1	0.00
02/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	137	0	137	0	0.00
02/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	157	0	157	0	0.00
02/08/2010	R157 On 03-February-11			Bond Future	7.68	127.6642	7.6790	127.6642	0.00
02/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2084	2	2084	2	0.00

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02/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	1951	2	1951	2	0.00
02/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2221	2	2221	2	0.00
02/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	1054	1	1054	1	0.00
02/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	1213	1	1213	1	0.00
02/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	1131	1	1131	1	0.00
02/08/2010	R157 On 05-May-11			Bond Future	7.68	123.2578	7.6780	123.2578	0.00
02/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	1966	2	1966	2	0.00
02/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2085	2	2085	2	0.00
02/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	1852	2	1852	2	0.00
02/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1762	2	1762	2	0.00
02/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1585	2	1585	2	0.00
02/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1670	2	1670	2	0.00
02/08/2010	R186 On 05-August-10			Bond Future	8.45	119.4976	8.4530	119.4976	11,371.00
02/08/2010	R186 On 05-August-10	9.25	Call	Bond Future	7533	8	7533	8	0.00
02/08/2010	R186 On 05-August-10	8.75	Call	Bond Future	2897	3	2897	3	816.00
02/08/2010	R186 On 05-August-10	9.75	Call	Bond Future	11898	12	11898	12	0.00
02/08/2010	R186 On 05-August-10	10.00	Call	Bond Future	13984	14	13984	14	0.00
02/08/2010	R186 On 05-August-10	8.50	Call	Bond Future	733	1	733	1	144.00
02/08/2010	R186 On 05-August-10	9.00	Call	Bond Future	5249	5	5249	5	48.00
02/08/2010	R186 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	48.00
02/08/2010	R186 On 05-August-10	8.50	Put	Bond Future	268	0	268	0	0.00
02/08/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
02/08/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
02/08/2010	R186 On 05-August-10	8.75	Put	Bond Future	3	0	3	0	0.00
02/08/2010	R186 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R186 On 04-November-10			Bond Future	8.50	121.4910	8.5010	121.4910	12,012.00
02/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	7669	8	7669	8	0.00
02/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	8048	8	8048	8	0.00
02/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	4180	4	4180	4	10,900.00
02/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	7294	7	7294	7	0.00
02/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	739	1	739	1	0.00
02/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	1781	2	1781	2	0.00
02/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	600	1	600	1	0.00

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02/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	666	1	666	1	0.00
02/08/2010	R186 On 03-February-11			Bond Future	8.54	118.3788	8.5370	118.3788	0.00
02/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	6465	7	6465	7	0.00
02/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	6789	7	6789	7	0.00
02/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	6146	6	6146	6	0.00
02/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	2256	2	2256	2	0.00
02/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	1986	2	1986	2	0.00
02/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	2117	2	2117	2	0.00
02/08/2010	R186 On 05-May-11			Bond Future	8.57	120.6081	8.5650	120.6081	0.00
02/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	5592	6	5592	6	0.00
02/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	5313	5	5313	5	0.00
02/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	5877	6	5877	6	0.00
02/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	3667	4	3667	4	0.00
02/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	4036	4	4036	4	0.00
02/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	3847	4	3847	4	0.00
02/08/2010	R189 On 05-August-10			Bond Future	1.43	114.7916	1.4290	114.7916	0.00
02/08/2010	R189 On 05-August-10	1.75	Call	Bond Future	886	1	886	1	0.00
02/08/2010	R189 On 05-August-10	1.80	Call	Bond Future	1023	1	1023	1	0.00
02/08/2010	R189 On 05-August-10	1.70	Call	Bond Future	748	1	748	1	0.00
02/08/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 04-November-10			Bond Future	1.54	111.7859	1.5410	111.7859	0.00
02/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	520	1	520	1	0.00
02/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	396	0	396	0	0.00
02/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	644	1	644	1	0.00
02/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 05-August-10			Bond Future	2.94	128.6795	2.9370	128.6795	0.00
02/08/2010	R197 On 05-August-10	3.05	Call	Bond Future	1431	1	1431	1	0.00
02/08/2010	R197 On 05-August-10	3.10	Call	Bond Future	2059	2	2059	2	0.00
02/08/2010	R197 On 05-August-10	3.00	Call	Bond Future	801	0	801	0	0.00

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02/08/2010	R197 On 05-August-10	3.00	Put	Bond Future	1	0	1	0	0.00
02/08/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 04-November-10			Bond Future	3.00	128.7940	3.0030	128.7940	0.00
02/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	583	0	583	0	0.00
02/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1199	1	1199	1	0.00
02/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	37	0	37	0	0.00
02/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R201 On 05-August-10			Bond Future	7.52	105.7275	7.5230	105.7275	486.00
02/08/2010	R201 On 05-August-10	9.00	Call	Bond Future	5379	5	5379	5	0.00
02/08/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R201 On 04-November-10			Bond Future	7.57	107.4876	7.5730	107.4876	1,364.00
02/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	3340	3	3340	3	0.00
02/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	3497	4	3497	4	0.00
02/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3183	3	3183	3	0.00
02/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	111	0	111	0	0.00
02/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	81	0	81	0	0.00
02/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	96	0	96	0	0.00
02/08/2010	R201 On 03-February-11			Bond Future	7.60	104.9959	7.5980	104.9959	0.00
02/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2007	2	2007	2	0.00
02/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	1892	2	1892	2	0.00
02/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2125	2	2125	2	0.00
02/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	613	1	613	1	0.00
02/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	713	1	713	1	0.00
02/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	661	1	661	1	0.00
02/08/2010	R201 On 05-May-11			Bond Future	7.59	106.9880	7.5930	106.9880	0.00
02/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1651	2	1651	2	0.00
02/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	1748	2	1748	2	0.00
02/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1558	2	1558	2	0.00
02/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	1218	1	1218	1	0.00
02/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	1092	1	1092	1	0.00

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02/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	1153	1	1153	1	0.00
02/08/2010	R202 On 05-August-10			Bond Future	2.93	107.6319	2.9280	107.6319	0.00
02/08/2010	R202 On 05-August-10	3.05	Call	Bond Future	2136	0	2136	0	0.00
02/08/2010	R202 On 05-August-10	3.00	Call	Bond Future	1267	0	1267	0	0.00
02/08/2010	R202 On 05-August-10	3.10	Call	Bond Future	2997	1	2997	1	0.00
02/08/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R202 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R202 On 04-November-10			Bond Future	2.97	107.7265	2.9680	107.7265	0.00
02/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	1419	0	1419	0	0.00
02/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2273	1	2273	1	0.00
02/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	557	0	557	0	0.00
02/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	1	0	1	0.00
02/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R203 On 05-August-10			Bond Future	8.09	104.2055	8.0940	104.2055	3,184.00
02/08/2010	R203 On 05-August-10	9.25	Call	Bond Future	5951	6	5951	6	0.00
02/08/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R203 On 04-November-10			Bond Future	8.16	101.7738	8.1560	101.7738	2,215.00
02/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	5607	6	5607	6	0.00
02/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	5381	5	5381	5	0.00
02/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	5830	6	5830	6	0.00
02/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	110	0	110	0	0.00
02/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	144	0	144	0	0.00
02/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	128	0	128	0	0.00
02/08/2010	R203 On 03-February-11			Bond Future	8.20	103.6055	8.2020	103.6055	0.00
02/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	2790	3	2790	3	0.00
02/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	2954	3	2954	3	0.00
02/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	2630	3	2630	3	0.00
02/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1393	1	1393	1	0.00
02/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	1224	1	1224	1	0.00
02/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1306	1	1306	1	0.00
02/08/2010	R203 On 05-May-11			Bond Future	8.23	101.3889	8.2300	101.3889	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
02/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2333		2	2333	2	0.00
02/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	2199		2	2199	2	0.00
02/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2471		3	2471	3	0.00
02/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	2131		2	2131	2	0.00
02/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2345		2	2345	2	0.00
02/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	2236		2	2236	2	0.00
02/08/2010	R204 On 05-August-10			Bond Future	8.20		99.9409	8.2040	99.9409	2,664.00
02/08/2010	R204 On 05-August-10	9.25	Call	Bond Future	5953		6	5953	6	0.00
02/08/2010	R204 On 05-August-10	8.70	Call	Bond Future	2882		3	2882	3	0.00
02/08/2010	R204 On 05-August-10	8.25	Call	Bond Future	420		1	420	1	249.00
02/08/2010	R204 On 05-August-10	8.75	Call	Bond Future	3167		3	3167	3	83.00
02/08/2010	R204 On 05-August-10	8.75	Put	Bond Future	0		0	0	0	83.00
02/08/2010	R204 On 05-August-10	8.25	Put	Bond Future	148		0	148	0	0.00
02/08/2010	R204 On 05-August-10	8.70	Put	Bond Future	0		0	0	0	650.00
02/08/2010	R204 On 05-August-10	9.25	Put	Bond Future	0		0	0	0	780.00
02/08/2010	R204 On 04-November-10			Bond Future	8.26		101.6040	8.2610	101.6040	2,476.00
02/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	5697		6	5697	6	0.00
02/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	5940		6	5940	6	0.00
02/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	5452		6	5452	6	0.00
02/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	215		0	215	0	0.00
02/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	166		0	166	0	0.00
02/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	191		0	191	0	0.00
02/08/2010	R204 On 03-February-11			Bond Future	8.30		99.3925	8.3030	99.3925	0.00
02/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	2835		3	2835	3	0.00
02/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	2667		3	2667	3	0.00
02/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	3008		3	3008	3	0.00
02/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1629		2	1629	2	0.00
02/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1844		2	1844	2	0.00
02/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1733		2	1733	2	0.00
02/08/2010	R204 On 05-May-11			Bond Future	8.33		101.2672	8.3340	101.2672	0.00
02/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	3099		3	3099	3	0.00
02/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	3265		3	3265	3	0.00
02/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	2937		3	2937	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
02/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2303	2	2303	2	0.00
02/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	2088	2	2088	2	0.00
02/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	2193	2	2193	2	0.00
02/08/2010	R206 On 05-August-10			Bond Future	7.40	100.8575	7.4030	100.8575	0.00
02/08/2010	R206 On 05-August-10	9.00	Call	Bond Future	4631	5	4631	5	0.00
02/08/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R206 On 04-November-10			Bond Future	7.45	102.5359	7.4500	102.5359	0.00
02/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	2926	3	2926	3	0.00
02/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	2799	3	2799	3	0.00
02/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3053	3	3053	3	0.00
02/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	39	0	39	0	0.00
02/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	54	0	54	0	0.00
02/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	47	0	47	0	0.00
02/08/2010	R206 On 03-February-11			Bond Future	7.47	100.6034	7.4670	100.6034	0.00
02/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	1806	2	1806	2	0.00
02/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	1901	2	1901	2	0.00
02/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	1712	2	1712	2	0.00
02/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	469	0	469	0	0.00
02/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	403	0	403	0	0.00
02/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	435	0	435	0	0.00
02/08/2010	R206 On 05-May-11			Bond Future	7.45	102.5150	7.4510	102.5150	0.00
02/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1126	1	1126	1	0.00
02/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1060	1	1060	1	0.00
02/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1194	1	1194	1	0.00
02/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	957	1	957	1	0.00
02/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	1062	1	1062	1	0.00
02/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	1009	1	1009	1	0.00
02/08/2010	R207 On 05-August-10			Bond Future	8.28	93.9718	8.2840	93.9718	4,416.00
02/08/2010	R207 On 05-August-10	9.50	Call	Bond Future	7137	7	7137	7	0.00
02/08/2010	R207 On 05-August-10	8.25	Call	Bond Future	188	0	188	0	100.00
02/08/2010	R207 On 05-August-10	9.25	Call	Bond Future	5729	6	5729	6	0.00
02/08/2010	R207 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	100.00
02/08/2010	R207 On 05-August-10	8.25	Put	Bond Future	398	0	398	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
02/08/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
02/08/2010	R207 On 04-November-10			Bond Future	8.34	95.5357	8.3360	95.5357	600.00
02/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	5585	6	5585	6	0.00
02/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	5832	6	5832	6	0.00
02/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	5335	5	5335	5	0.00
02/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	291	0	291	0	0.00
02/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	227	0	227	0	0.00
02/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	260	0	260	0	0.00
02/08/2010	R207 On 03-February-11			Bond Future	8.38	93.6122	8.3760	93.6122	0.00
02/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	3618	4	3618	4	0.00
02/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3425	4	3425	4	0.00
02/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	3816	4	3816	4	0.00
02/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1347	1	1347	1	0.00
02/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1531	2	1531	2	0.00
02/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1436	1	1436	1	0.00
02/08/2010	R207 On 05-May-11			Bond Future	8.41	95.3779	8.4080	95.3779	0.00
02/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	3074	3	3074	3	0.00
02/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	3243	3	3243	3	0.00
02/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	2909	3	2909	3	0.00
02/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2666	3	2666	3	0.00
02/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2424	2	2424	2	0.00
02/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2542	2	2542	2	0.00
02/08/2010	R208 On 05-August-10			Bond Future	8.38	91.1498	8.3840	91.1498	10,666.00
02/08/2010	R208 On 05-August-10	9.50	Call	Bond Future	6809	7	6809	7	0.00
02/08/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R208 On 04-November-10			Bond Future	8.44	89.2643	8.4380	89.2643	6,835.00
02/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	5261	5	5261	5	0.00
02/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	5007	5	5007	5	0.00
02/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	5518	6	5518	6	0.00
02/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	289	0	289	0	0.00
02/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	364	0	364	0	0.00
02/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	324	0	324	0	0.00
02/08/2010	R208 On 03-February-11			Bond Future	8.48	90.8769	8.4790	90.8769	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
02/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3421	3	3421	3	0.00
02/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	3617	4	3617	4	0.00
02/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	3230	3	3230	3	0.00
02/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	1873	2	1873	2	0.00
02/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1655	2	1655	2	0.00
02/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1761	2	1761	2	0.00
02/08/2010	R208 On 05-May-11			Bond Future	8.51	89.1872	8.5090	89.1872	0.00
02/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	2910	3	2910	3	0.00
02/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	2746	3	2746	3	0.00
02/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	3078	3	3078	3	0.00
02/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	2829	3	2829	3	0.00
02/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	3107	3	3107	3	0.00
02/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	2965	3	2965	3	0.00
02/08/2010	R209 On 05-August-10			Bond Future	8.41	79.7422	8.4120	79.7422	1,281.00
02/08/2010	R209 On 05-August-10	8.75	Call	Bond Future	2800	3	2800	3	0.00
02/08/2010	R209 On 05-August-10	8.75	Put	Bond Future	1	0	1	0	0.00
02/08/2010	R209 On 04-November-10			Bond Future	8.45	77.9257	8.4480	77.9257	2,406.00
02/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	5287	5	5287	5	0.00
02/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	5590	6	5590	6	0.00
02/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	4989	5	4989	5	0.00
02/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	922	1	922	1	0.00
02/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	754	1	754	1	0.00
02/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	834	1	834	1	0.00
02/08/2010	R209 On 03-February-11			Bond Future	8.48	79.3246	8.4750	79.3246	0.00
02/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	5958	6	5958	6	0.00
02/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	6234	6	6234	6	0.00
02/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	5685	6	5685	6	0.00
02/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1851	2	1851	2	0.00
02/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1633	2	1633	2	0.00
02/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1739	2	1739	2	0.00
02/08/2010	R209 On 05-May-11			Bond Future	8.49	77.6689	8.4940	77.6689	0.00
02/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	4058	4	4058	4	0.00
02/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	4288	4	4288	4	0.00

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02/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	3833	4	3833	4	0.00
02/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	4203	4	4203	4	0.00
02/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	3822	4	3822	4	0.00
02/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	4008	4	4008	4	0.00
02/08/2010	R210 On 05-August-10			Bond Future	3.00	95.1276	2.9980	95.1276	0.00
02/08/2010	R210 On 05-August-10	3.10	Call	Bond Future	1333	1	1333	1	0.00
02/08/2010	R210 On 05-August-10	3.05	Call	Bond Future	682	0	682	0	0.00
02/08/2010	R210 On 05-August-10	3.15	Call	Bond Future	1978	2	1978	2	0.00
02/08/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 04-November-10			Bond Future	3.05	93.9230	3.0450	93.9230	0.00
02/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	709	0	709	0	0.00
02/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1347	1	1347	1	0.00
02/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	65	0	65	0	0.00
02/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 05-August-10			Bond Future	2.75	98.4616	2.7450	98.4616	0.00
02/08/2010	R211 On 05-August-10	2.75	Call	Bond Future	29	0	29	0	0.00
02/08/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 05-August-10	2.80	Call	Bond Future	321	0	321	0	0.00
02/08/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 05-August-10	2.70	Put	Bond Future	263	0	263	0	0.00
02/08/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 04-November-10			Bond Future	2.85	98.5435	2.8480	98.5435	0.00
02/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
02/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	834	1	834	1	0.00
02/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	269	0	269	0	0.00
02/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	551	1	551	1	0.00
02/08/2010	R212 On 05-August-10			Bond Future	3.03	97.4142	3.0280	97.4142	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
02/08/2010	R212 On 05-August-10	3.00	Call	Bond Future	0		0	0	0	0.00
02/08/2010	R212 On 05-August-10	2.95	Call	Bond Future	0		0	0	0	0.00
02/08/2010	R212 On 05-August-10	3.05	Call	Bond Future	208		0	208	0	0.00
02/08/2010	R212 On 05-August-10	3.05	Put	Bond Future	0		0	0	0	0.00
02/08/2010	R212 On 05-August-10	2.95	Put	Bond Future	743		1	743	1	0.00
02/08/2010	R212 On 05-August-10	3.00	Put	Bond Future	266		0	266	0	0.00
02/08/2010	R212 On 04-November-10			Bond Future	3.10		97.4922	3.0960	97.4922	0.00
02/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0		0	0	0	0.00
02/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0		0	0	0	0.00
02/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0		0	0	0	0.00
02/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1361		1	1361	1	0.00
02/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	426		0	426	0	0.00
02/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	892		1	892	1	0.00
02/08/2010	TRT1 On 05-August-10			Index Future	326.08		326.1460	326.0810	326.1460	100.00
02/08/2010	TRT1 On 04-November-10			Index Future	331.51		331.5740	331.5080	331.5740	0.00
02/08/2010	TRT1 On 03-February-11			Index Future	337.49		337.5590	337.4900	337.5590	0.00
03/08/2010	AL7T On 05-August-10			Index Future	357.04		357.5320	357.0370	357.5320	1.00
03/08/2010	AL7T On 04-November-10			Index Future	362.96		363.4620	362.9590	363.4620	38.00
03/08/2010	ALBI On 05-August-10			Index Future	328.81		329.0730	328.8060	329.0730	20.00
03/08/2010	ALBI On 04-November-10			Index Future	334.28		334.5490	334.2780	334.5490	1,225.00
03/08/2010	ALBI On 03-February-11			Index Future	340.01		340.2540	340.0050	340.2540	0.00
03/08/2010	CRD1 On 05-August-10			Index Future	145.04		145.1320	145.0350	145.1320	2.00
03/08/2010	CRD1 On 04-November-10			Index Future	147.45		147.5480	147.4490	147.5480	0.00
03/08/2010	CRD1 On 03-February-11			Index Future	150.11		150.2100	150.1090	150.2100	0.00
03/08/2010	GOVI On 05-August-10			GOVI	329.68		329.9590	329.6820	329.9590	171.00
03/08/2010	GOVI On 05-August-10	315.60	Call	GOVI	140820		14	140820	14	0.00
03/08/2010	GOVI On 05-August-10	315.60	Put	GOVI	0		0	0	0	0.00
03/08/2010	GOVI On 04-November-10			GOVI	335.17		335.4500	335.1680	335.4500	116.00
03/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	61680		6	61680	6	0.00
03/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	61580		6	61580	6	0.00
03/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	61780		6	61780	6	0.00
03/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0		0	0	0	0.00
03/08/2010	GOVI On 04-November-10	329.01	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
03/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
03/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/08/2010	ILBI On 05-August-10			Index Future	383.51	383.1830	383.5080	383.1830	12.00
03/08/2010	ILBI On 04-November-10			Index Future	390.02	389.6760	390.0170	389.6760	494.00
03/08/2010	ILBI On 03-February-11			Index Future	410.21	409.7790	410.2130	409.7790	0.00
03/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
03/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
03/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	1,000.00
03/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
03/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
03/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
03/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
03/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	5,500.00
03/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	4,500.00
03/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	6,000.00
03/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	5,000.00
03/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
03/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
03/08/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
03/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
03/08/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/08/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/08/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/08/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/08/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/08/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/08/2010	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
03/08/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/08/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/08/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/08/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/08/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/08/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/08/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/08/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
03/08/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
03/08/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
03/08/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
03/08/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
03/08/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
03/08/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
03/08/2010	OTH1 On 05-August-10			Index Future	323.72	323.9300	323.7190	323.9300	3.00
03/08/2010	OTH1 On 04-November-10			Index Future	329.11	329.3210	329.1060	329.3210	0.00
03/08/2010	OTH1 On 03-February-11			Index Future	335.04	335.2630	335.0430	335.2630	0.00
03/08/2010	R157 On 05-August-10			Bond Future	7.61	130.0252	7.6130	130.0252	3,768.00
03/08/2010	R157 On 05-August-10	8.75	Call	Bond Future	5290	5	5290	5	0.00
03/08/2010	R157 On 05-August-10	8.50	Call	Bond Future	4152	4	4152	4	0.00
03/08/2010	R157 On 05-August-10	9.00	Call	Bond Future	6414	7	6414	7	0.00
03/08/2010	R157 On 05-August-10	8.25	Call	Bond Future	3000	3	3000	3	500.00
03/08/2010	R157 On 05-August-10	7.50	Call	Bond Future	14	0	14	0	500.00
03/08/2010	R157 On 05-August-10	7.50	Put	Bond Future	556	0	556	0	0.00
03/08/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R157 On 05-August-10	8.25	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	2,500.00
03/08/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R157 On 04-November-10			Bond Future	7.67	125.3678	7.6680	125.3678	4,510.00
03/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	3881	4	3881	4	0.00
03/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	4079	4	4079	4	0.00
03/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	3685	4	3685	4	0.00
03/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	767	1	767	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
03/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	187	0	187	0	0.00
03/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	1535	1	1535	1	0.00
03/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	143	0	143	0	0.00
03/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	164	0	164	0	0.00
03/08/2010	R157 On 03-February-11			Bond Future	7.70	127.6165	7.7020	127.6165	0.00
03/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2020	2	2020	2	0.00
03/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	1889	2	1889	2	0.00
03/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2156	2	2156	2	0.00
03/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	1089	1	1089	1	0.00
03/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	1251	1	1251	1	0.00
03/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	1167	1	1167	1	0.00
03/08/2010	R157 On 05-May-11			Bond Future	7.70	123.2085	7.7020	123.2085	0.00
03/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	1910	2	1910	2	0.00
03/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	2028	2	2028	2	0.00
03/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	1798	2	1798	2	0.00
03/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1806	2	1806	2	0.00
03/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1626	2	1626	2	0.00
03/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1713	2	1713	2	0.00
03/08/2010	R186 On 05-August-10			Bond Future	8.45	119.4082	8.4530	119.4082	11,371.00
03/08/2010	R186 On 05-August-10	9.25	Call	Bond Future	7533	8	7533	8	0.00
03/08/2010	R186 On 05-August-10	8.75	Call	Bond Future	2894	3	2894	3	816.00
03/08/2010	R186 On 05-August-10	9.75	Call	Bond Future	11898	12	11898	12	0.00
03/08/2010	R186 On 05-August-10	10.00	Call	Bond Future	13984	14	13984	14	0.00
03/08/2010	R186 On 05-August-10	9.00	Call	Bond Future	5249	5	5249	5	48.00
03/08/2010	R186 On 05-August-10	8.50	Call	Bond Future	655	1	655	1	144.00
03/08/2010	R186 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	48.00
03/08/2010	R186 On 05-August-10	8.50	Put	Bond Future	190	0	190	0	0.00
03/08/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
03/08/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
03/08/2010	R186 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R186 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R186 On 04-November-10			Bond Future	8.50	121.3931	8.5000	121.3931	12,012.00
03/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	7667	8	7667	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	8047	8	8047	8	0.00
03/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	7291	7	7291	7	0.00
03/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	4172	4	4172	4	10,900.00
03/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	726	1	726	1	0.00
03/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	1763	2	1763	2	0.00
03/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	589	1	589	1	0.00
03/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	654	1	654	1	0.00
03/08/2010	R186 On 03-February-11			Bond Future	8.54	118.2821	8.5370	118.2821	0.00
03/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	6456	6	6456	6	0.00
03/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	6780	7	6780	7	0.00
03/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	6137	6	6137	6	0.00
03/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	2247	2	2247	2	0.00
03/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	1977	2	1977	2	0.00
03/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	2108	2	2108	2	0.00
03/08/2010	R186 On 05-May-11			Bond Future	8.57	120.5127	8.5650	120.5127	0.00
03/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	5583	6	5583	6	0.00
03/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	5304	5	5304	5	0.00
03/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	5869	6	5869	6	0.00
03/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	3659	4	3659	4	0.00
03/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	4027	4	4027	4	0.00
03/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	3838	4	3838	4	0.00
03/08/2010	R189 On 05-August-10			Bond Future	1.42	114.7001	1.4230	114.7001	0.00
03/08/2010	R189 On 05-August-10	1.75	Call	Bond Future	902	1	902	1	0.00
03/08/2010	R189 On 05-August-10	1.80	Call	Bond Future	1040	1	1040	1	0.00
03/08/2010	R189 On 05-August-10	1.70	Call	Bond Future	765	1	765	1	0.00
03/08/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R189 On 05-August-10	1.80	Put	Bond Future	1	0	1	0	0.00
03/08/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R189 On 04-November-10			Bond Future	1.53	111.6934	1.5340	111.6934	0.00
03/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	538	1	538	1	0.00
03/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	413	0	413	0	0.00
03/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	662	1	662	1	0.00
03/08/2010	R189 On 04-November-10	1.80	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
03/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R197 On 05-August-10			Bond Future	2.92	129.0615	2.9180	129.0615	0.00
03/08/2010	R197 On 05-August-10	3.05	Call	Bond Future	1674	1	1674	1	0.00
03/08/2010	R197 On 05-August-10	3.10	Call	Bond Future	2301	2	2301	2	0.00
03/08/2010	R197 On 05-August-10	3.00	Call	Bond Future	1043	1	1043	1	0.00
03/08/2010	R197 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R197 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R197 On 04-November-10			Bond Future	2.98	129.1663	2.9830	129.1663	0.00
03/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	832	1	832	1	0.00
03/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	212	0	212	0	0.00
03/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1448	1	1448	1	0.00
03/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R201 On 05-August-10			Bond Future	7.54	105.6936	7.5430	105.6936	486.00
03/08/2010	R201 On 05-August-10	9.00	Call	Bond Future	5304	5	5304	5	0.00
03/08/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R201 On 04-November-10			Bond Future	7.59	107.4519	7.5940	107.4519	1,364.00
03/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	3270	3	3270	3	0.00
03/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3113	3	3113	3	0.00
03/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	3426	3	3426	3	0.00
03/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	85	0	85	0	0.00
03/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	116	0	116	0	0.00
03/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	101	0	101	0	0.00
03/08/2010	R201 On 03-February-11			Bond Future	7.62	104.9588	7.6210	104.9588	0.00
03/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	1952	2	1952	2	0.00
03/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	1838	2	1838	2	0.00
03/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2068	2	2068	2	0.00
03/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	634	1	634	1	0.00
03/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	736	1	736	1	0.00
03/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	684	1	684	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	R201 On 05-May-11			Bond Future	7.62	106.9498	7.6180	106.9498	0.00
03/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1604	2	1604	2	0.00
03/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	1699	2	1699	2	0.00
03/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1513	2	1513	2	0.00
03/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	1253	1	1253	1	0.00
03/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	1123	1	1123	1	0.00
03/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	1186	1	1186	1	0.00
03/08/2010	R202 On 05-August-10			Bond Future	2.93	109.3871	2.9290	109.3871	0.00
03/08/2010	R202 On 05-August-10	3.05	Call	Bond Future	2119	2	2119	2	0.00
03/08/2010	R202 On 05-August-10	3.00	Call	Bond Future	1250	1	1250	1	0.00
03/08/2010	R202 On 05-August-10	3.10	Call	Bond Future	2979	3	2979	3	0.00
03/08/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R202 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R202 On 04-November-10			Bond Future	2.97	109.4709	2.9680	109.4709	0.00
03/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	1419	1	1419	1	0.00
03/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2273	2	2273	2	0.00
03/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	557	1	557	1	0.00
03/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R203 On 05-August-10			Bond Future	8.14	104.1574	8.1430	104.1574	3,184.00
03/08/2010	R203 On 05-August-10	9.25	Call	Bond Future	5689	6	5689	6	0.00
03/08/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R203 On 04-November-10			Bond Future	8.21	101.7219	8.2070	101.7219	2,215.00
03/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	5360	6	5360	6	0.00
03/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	5581	6	5581	6	0.00
03/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	5137	5	5137	5	0.00
03/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	164	0	164	0	0.00
03/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	125	0	125	0	0.00
03/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	145	0	145	0	0.00
03/08/2010	R203 On 03-February-11			Bond Future	8.26	103.5552	8.2570	103.5552	0.00
03/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	2615	3	2615	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	2774	3	2774	3	0.00
03/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	2460	3	2460	3	0.00
03/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1499	1	1499	1	0.00
03/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	1320	1	1320	1	0.00
03/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1407	1	1407	1	0.00
03/08/2010	R203 On 05-May-11			Bond Future	8.29	101.3352	8.2870	101.3352	0.00
03/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2188	2	2188	2	0.00
03/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	2059	2	2059	2	0.00
03/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2321	2	2321	2	0.00
03/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	2258	2	2258	2	0.00
03/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2483	2	2483	2	0.00
03/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	2368	2	2368	2	0.00
03/08/2010	R204 On 05-August-10			Bond Future	8.23	99.8817	8.2330	99.8817	2,664.00
03/08/2010	R204 On 05-August-10	9.25	Call	Bond Future	5782	6	5782	6	0.00
03/08/2010	R204 On 05-August-10	8.70	Call	Bond Future	2711	3	2711	3	0.00
03/08/2010	R204 On 05-August-10	8.75	Call	Bond Future	2995	3	2995	3	83.00
03/08/2010	R204 On 05-August-10	8.25	Call	Bond Future	267	0	267	0	249.00
03/08/2010	R204 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	83.00
03/08/2010	R204 On 05-August-10	8.25	Put	Bond Future	167	0	167	0	0.00
03/08/2010	R204 On 05-August-10	8.70	Put	Bond Future	0	0	0	0	650.00
03/08/2010	R204 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	780.00
03/08/2010	R204 On 04-November-10			Bond Future	8.29	101.5462	8.2920	101.5462	2,476.00
03/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	5531	6	5531	6	0.00
03/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	5288	5	5288	5	0.00
03/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	5772	6	5772	6	0.00
03/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	177	0	177	0	0.00
03/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	230	0	230	0	0.00
03/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	204	0	204	0	0.00
03/08/2010	R204 On 03-February-11			Bond Future	8.34	99.3362	8.3350	99.3362	0.00
03/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	2724	3	2724	3	0.00
03/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	2560	3	2560	3	0.00
03/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	2894	3	2894	3	0.00
03/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1695	2	1695	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
03/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1917	2	1917	2	0.00
03/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1802	2	1802	2	0.00
03/08/2010	R204 On 05-May-11			Bond Future	8.37	101.2067	8.3670	101.2067	0.00
03/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	2993	3	2993	3	0.00
03/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	3156	3	3156	3	0.00
03/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	2834	3	2834	3	0.00
03/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2381	2	2381	2	0.00
03/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	2160	2	2160	2	0.00
03/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	2268	2	2268	2	0.00
03/08/2010	R206 On 05-August-10			Bond Future	7.42	100.8307	7.4230	100.8307	0.00
03/08/2010	R206 On 05-August-10	9.00	Call	Bond Future	4571	5	4571	5	0.00
03/08/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R206 On 04-November-10			Bond Future	7.47	102.5080	7.4710	102.5080	0.00
03/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	2870	3	2870	3	0.00
03/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	2996	3	2996	3	0.00
03/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	2743	3	2743	3	0.00
03/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	57	0	57	0	0.00
03/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	41	0	41	0	0.00
03/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	49	0	49	0	0.00
03/08/2010	R206 On 03-February-11			Bond Future	7.49	100.5749	7.4910	100.5749	0.00
03/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	1759	2	1759	2	0.00
03/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	1853	2	1853	2	0.00
03/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	1666	2	1666	2	0.00
03/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	485	0	485	0	0.00
03/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	417	0	417	0	0.00
03/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	450	0	450	0	0.00
03/08/2010	R206 On 05-May-11			Bond Future	7.48	102.4839	7.4770	102.4839	0.00
03/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1091	1	1091	1	0.00
03/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1027	1	1027	1	0.00
03/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1158	1	1158	1	0.00
03/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	983	1	983	1	0.00
03/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	1092	1	1092	1	0.00
03/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	1036	1	1036	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2010	R207 On 05-August-10			Bond Future	8.29	93.8482	8.2930	93.8482	4,416.00
03/08/2010	R207 On 05-August-10	9.50	Call	Bond Future	7081	7	7081	7	0.00
03/08/2010	R207 On 05-August-10	8.25	Call	Bond Future	120	0	120	0	100.00
03/08/2010	R207 On 05-August-10	9.25	Call	Bond Future	5673	6	5673	6	0.00
03/08/2010	R207 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	100.00
03/08/2010	R207 On 05-August-10	8.25	Put	Bond Future	386	0	386	0	0.00
03/08/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
03/08/2010	R207 On 04-November-10			Bond Future	8.35	95.4146	8.3460	95.4146	800.00
03/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	5526	6	5526	6	0.00
03/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	5277	5	5277	5	0.00
03/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	5773	6	5773	6	0.00
03/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	229	0	229	0	0.00
03/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	294	0	294	0	0.00
03/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	262	0	262	0	0.00
03/08/2010	R207 On 03-February-11			Bond Future	8.39	93.4877	8.3860	93.4877	0.00
03/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	3574	4	3574	4	0.00
03/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3382	3	3382	3	0.00
03/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	3770	4	3770	4	0.00
03/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1360	1	1360	1	0.00
03/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1547	2	1547	2	0.00
03/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1451	1	1451	1	0.00
03/08/2010	R207 On 05-May-11			Bond Future	8.42	95.2501	8.4180	95.2501	0.00
03/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	3038	3	3038	3	0.00
03/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	3205	3	3205	3	0.00
03/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	2874	3	2874	3	0.00
03/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2689	3	2689	3	0.00
03/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2444	2	2444	2	0.00
03/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2564	3	2564	3	0.00
03/08/2010	R208 On 05-August-10			Bond Future	8.40	91.0855	8.4030	91.0855	10,666.00
03/08/2010	R208 On 05-August-10	9.50	Call	Bond Future	6687	7	6687	7	0.00
03/08/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R208 On 04-November-10			Bond Future	8.46	89.2011	8.4580	89.2011	6,835.00
03/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	5147	5	5147	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
03/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	5403	6	5403	6	0.00
03/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	4894	5	4894	5	0.00
03/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	377	0	377	0	0.00
03/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	300	0	300	0	0.00
03/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	336	0	336	0	0.00
03/08/2010	R208 On 03-February-11			Bond Future	8.50	90.8087	8.4990	90.8087	0.00
03/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3338	3	3338	3	0.00
03/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	3532	4	3532	4	0.00
03/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	3149	3	3149	3	0.00
03/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	1916	2	1916	2	0.00
03/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1694	2	1694	2	0.00
03/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1802	2	1802	2	0.00
03/08/2010	R208 On 05-May-11			Bond Future	8.53	89.1202	8.5310	89.1202	0.00
03/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	2836	3	2836	3	0.00
03/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	2675	3	2675	3	0.00
03/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	3002	3	3002	3	0.00
03/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	2887	3	2887	3	0.00
03/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	3170	3	3170	3	0.00
03/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	3025	3	3025	3	0.00
03/08/2010	R209 On 05-August-10			Bond Future	8.41	79.6654	8.4120	79.6654	1,281.00
03/08/2010	R209 On 05-August-10	8.75	Call	Bond Future	2799	3	2799	3	0.00
03/08/2010	R209 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R209 On 04-November-10			Bond Future	8.45	77.8410	8.4480	77.8410	2,406.00
03/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	5277	5	5277	5	0.00
03/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	5580	6	5580	6	0.00
03/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	4978	5	4978	5	0.00
03/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	911	1	911	1	0.00
03/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	744	1	744	1	0.00
03/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	824	1	824	1	0.00
03/08/2010	R209 On 03-February-11			Bond Future	8.47	79.2404	8.4740	79.2404	0.00
03/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	5956	6	5956	6	0.00
03/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	6232	6	6232	6	0.00
03/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	5682	6	5682	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
03/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1840	2	1840	2	0.00
03/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1622	2	1622	2	0.00
03/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1728	2	1728	2	0.00
03/08/2010	R209 On 05-May-11			Bond Future	8.49	77.5852	8.4940	77.5852	0.00
03/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	4051	4	4051	4	0.00
03/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	4280	4	4280	4	0.00
03/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	3826	4	3826	4	0.00
03/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	4196	4	4196	4	0.00
03/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	3814	4	3814	4	0.00
03/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	4001	4	4001	4	0.00
03/08/2010	R210 On 05-August-10			Bond Future	3.00	95.5220	2.9990	95.5220	0.00
03/08/2010	R210 On 05-August-10	3.10	Call	Bond Future	1320	1	1320	1	0.00
03/08/2010	R210 On 05-August-10	3.05	Call	Bond Future	669	1	669	1	0.00
03/08/2010	R210 On 05-August-10	3.15	Call	Bond Future	1965	2	1965	2	0.00
03/08/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R210 On 04-November-10			Bond Future	3.05	94.3103	3.0450	94.3103	0.00
03/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	709	1	709	1	0.00
03/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1347	1	1347	1	0.00
03/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	65	0	65	0	0.00
03/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R211 On 05-August-10			Bond Future	2.75	98.6309	2.7460	98.6309	0.00
03/08/2010	R211 On 05-August-10	2.75	Call	Bond Future	23	0	23	0	0.00
03/08/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R211 On 05-August-10	2.80	Call	Bond Future	315	0	315	0	0.00
03/08/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R211 On 05-August-10	2.70	Put	Bond Future	269	0	269	0	0.00
03/08/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R211 On 04-November-10			Bond Future	2.85	98.7115	2.8480	98.7115	0.00
03/08/2010	R211 On 04-November-10	2.75	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
03/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	834	1	834	1	0.00
03/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	269	0	269	0	0.00
03/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	551	1	551	1	0.00
03/08/2010	R212 On 05-August-10			Bond Future	3.03	97.4047	3.0280	97.4047	0.00
03/08/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R212 On 05-August-10	3.05	Call	Bond Future	208	0	208	0	0.00
03/08/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
03/08/2010	R212 On 05-August-10	2.95	Put	Bond Future	743	1	743	1	0.00
03/08/2010	R212 On 05-August-10	3.00	Put	Bond Future	266	0	266	0	0.00
03/08/2010	R212 On 04-November-10			Bond Future	3.10	97.4922	3.0960	97.4922	0.00
03/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
03/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1361	1	1361	1	0.00
03/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	426	0	426	0	0.00
03/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	892	1	892	1	0.00
03/08/2010	TRT1 On 05-August-10			Index Future	325.81	326.0810	325.8100	326.0810	100.00
03/08/2010	TRT1 On 04-November-10			Index Future	331.23	331.5080	331.2320	331.5080	0.00
03/08/2010	TRT1 On 03-February-11			Index Future	337.21	337.4900	337.2080	337.4900	0.00
04/08/2010	AL7T On 05-August-10			Index Future	355.73	357.0370	355.7290	357.0370	0.00
04/08/2010	AL7T On 04-November-10			Index Future	361.63	362.9590	361.6300	362.9590	38.00
04/08/2010	ALBI On 05-August-10			Index Future	327.65	328.8060	327.6540	328.8060	20.00
04/08/2010	ALBI On 04-November-10			Index Future	333.11	334.2780	333.1070	334.2780	1,225.00
04/08/2010	ALBI On 03-February-11			Index Future	338.83	340.0050	338.8300	340.0050	0.00
04/08/2010	CRD1 On 05-August-10			Index Future	144.79	145.0350	144.7880	145.0350	0.00
04/08/2010	CRD1 On 04-November-10			Index Future	147.20	147.4490	147.1970	147.4490	2.00
04/08/2010	CRD1 On 03-February-11			Index Future	149.85	150.1090	149.8510	150.1090	0.00
04/08/2010	GOVI On 05-August-10			GOVI	328.56	329.6820	328.5640	329.6820	171.00
04/08/2010	GOVI On 05-August-10	315.60	Call	GOVI	129640	14	129640	14	0.00
04/08/2010	GOVI On 05-August-10	315.60	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
04/08/2010	GOVI On 04-November-10			GOVI	334.03	335.1680	334.0330	335.1680	116.00
04/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	50330	6	50330	6	0.00
04/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	50230	6	50230	6	0.00
04/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	50430	6	50430	6	0.00
04/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
04/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
04/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
04/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/08/2010	ILBI On 05-August-10			Index Future	383.67	383.5080	383.6700	383.5080	12.00
04/08/2010	ILBI On 04-November-10			Index Future	390.18	390.0170	390.1780	390.0170	494.00
04/08/2010	ILBI On 03-February-11			Index Future	410.46	410.2130	410.4570	410.2130	0.00
04/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
04/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
04/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	1,000.00
04/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
04/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
04/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
04/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
04/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	5,500.00
04/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	4,500.00
04/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	6,000.00
04/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	5,000.00
04/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
04/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
04/08/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
04/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
04/08/2010	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
04/08/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/08/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/08/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/08/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/08/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
04/08/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
04/08/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
04/08/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
04/08/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
04/08/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
04/08/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
04/08/2010	OTH1 On 05-August-10			Index Future	322.37	323.7190	322.3700	323.7190	0.00
04/08/2010	OTH1 On 04-November-10			Index Future	327.74	329.1060	327.7360	329.1060	3.00
04/08/2010	OTH1 On 03-February-11			Index Future	333.64	335.0430	333.6440	335.0430	0.00
04/08/2010	R157 On 05-August-10			Bond Future	7.64	129.9295	7.6410	129.9295	3,768.00
04/08/2010	R157 On 05-August-10	8.75	Call	Bond Future	5156	5	5156	5	0.00
04/08/2010	R157 On 05-August-10	8.50	Call	Bond Future	4018	4	4018	4	0.00
04/08/2010	R157 On 05-August-10	9.00	Call	Bond Future	6281	6	6281	6	0.00
04/08/2010	R157 On 05-August-10	7.50	Call	Bond Future	1	0	1	0	500.00
04/08/2010	R157 On 05-August-10	8.25	Call	Bond Future	2866	3	2866	3	500.00
04/08/2010	R157 On 05-August-10	7.50	Put	Bond Future	677	1	677	1	0.00
04/08/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R157 On 05-August-10	8.25	Put	Bond Future	0	0	0	0	0.00
04/08/2010	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
04/08/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R157 On 04-November-10			Bond Future	7.70	125.2721	7.6980	125.2721	4,570.00
04/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	3757	4	3757	4	0.00
04/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	3953	4	3953	4	0.00
04/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	709	1	709	1	500.00
04/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	3562	4	3562	4	0.00
04/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	201	0	201	0	0.00
04/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	1614	2	1614	2	0.00
04/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	154	0	154	0	0.00
04/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	176	0	176	0	0.00
04/08/2010	R157 On 03-February-11			Bond Future	7.73	127.5170	7.7340	127.5170	0.00
04/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	1935	2	1935	2	0.00
04/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2068	2	2068	2	0.00
04/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	1807	2	1807	2	0.00
04/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	1307	1	1307	1	0.00
04/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	1139	1	1139	1	0.00
04/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	1220	1	1220	1	0.00
04/08/2010	R157 On 05-May-11			Bond Future	7.74	123.1098	7.7380	123.1098	0.00
04/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	1831	2	1831	2	0.00
04/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	1721	2	1721	2	0.00
04/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	1945	2	1945	2	0.00
04/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1691	2	1691	2	0.00
04/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1877	2	1877	2	0.00
04/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1782	2	1782	2	0.00
04/08/2010	R186 On 05-August-10			Bond Future	8.51	119.4082	8.5110	119.4082	11,371.00
04/08/2010	R186 On 05-August-10	9.25	Call	Bond Future	6960	8	6960	8	0.00
04/08/2010	R186 On 05-August-10	8.75	Call	Bond Future	2321	3	2321	3	816.00
04/08/2010	R186 On 05-August-10	9.75	Call	Bond Future	11325	12	11325	12	0.00
04/08/2010	R186 On 05-August-10	10.00	Call	Bond Future	13410	14	13410	14	0.00
04/08/2010	R186 On 05-August-10	8.50	Call	Bond Future	216	1	216	1	144.00
04/08/2010	R186 On 05-August-10	9.00	Call	Bond Future	4676	5	4676	5	48.00
04/08/2010	R186 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	48.00
04/08/2010	R186 On 05-August-10	8.50	Put	Bond Future	324	0	324	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	3,000.00
04/08/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	960.00
04/08/2010	R186 On 05-August-10	8.75	Put	Bond Future	1	0	1	0	0.00
04/08/2010	R186 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R186 On 04-November-10			Bond Future	8.56	121.4029	8.5610	121.4029	16,283.00
04/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	7164	8	7164	8	0.00
04/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	7536	8	7536	8	0.00
04/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	3784	4	3784	4	10,900.00
04/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	6796	7	6796	7	0.00
04/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	826	1	826	1	0.00
04/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	1970	2	1970	2	0.00
04/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	673	1	673	1	0.00
04/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	746	1	746	1	0.00
04/08/2010	R186 On 03-February-11			Bond Future	8.60	118.2821	8.5990	118.2821	0.00
04/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	6043	6	6043	6	0.00
04/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	5733	6	5733	6	0.00
04/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	6357	7	6357	7	0.00
04/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	2150	2	2150	2	0.00
04/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	2439	2	2439	2	0.00
04/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	2291	2	2291	2	0.00
04/08/2010	R186 On 05-May-11			Bond Future	8.63	120.5127	8.6290	120.5127	0.00
04/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	5229	6	5229	6	0.00
04/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	5505	6	5505	6	0.00
04/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	4960	5	4960	5	0.00
04/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	4291	4	4291	4	0.00
04/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	3903	4	3903	4	0.00
04/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	4092	4	4092	4	0.00
04/08/2010	R189 On 05-August-10			Bond Future	1.44	114.7167	1.4370	114.7167	0.00
04/08/2010	R189 On 05-August-10	1.75	Call	Bond Future	864	1	864	1	0.00
04/08/2010	R189 On 05-August-10	1.70	Call	Bond Future	726	1	726	1	0.00
04/08/2010	R189 On 05-August-10	1.80	Call	Bond Future	1001	1	1001	1	0.00
04/08/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
04/08/2010	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
04/08/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R189 On 04-November-10			Bond Future	1.55	111.7109	1.5490	111.7109	0.00
04/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	500	1	500	1	0.00
04/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	624	1	624	1	0.00
04/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	376	0	376	0	0.00
04/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R197 On 05-August-10			Bond Future	2.92	129.3041	2.9200	129.3041	0.00
04/08/2010	R197 On 05-August-10	3.05	Call	Bond Future	1649	2	1649	2	0.00
04/08/2010	R197 On 05-August-10	3.00	Call	Bond Future	1018	1	1018	1	0.00
04/08/2010	R197 On 05-August-10	3.10	Call	Bond Future	2276	2	2276	2	0.00
04/08/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R197 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R197 On 05-August-10	3.05	Put	Bond Future	1	0	1	0	0.00
04/08/2010	R197 On 04-November-10			Bond Future	2.99	129.4153	2.9850	129.4153	0.00
04/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	807	1	807	1	0.00
04/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1423	1	1423	1	0.00
04/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	187	0	187	0	0.00
04/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R201 On 05-August-10			Bond Future	7.57	105.6184	7.5710	105.6184	486.00
04/08/2010	R201 On 05-August-10	9.00	Call	Bond Future	5199	5	5199	5	0.00
04/08/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R201 On 04-November-10			Bond Future	7.62	107.3770	7.6240	107.3770	1,364.00
04/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	3171	3	3171	3	0.00
04/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	3326	3	3326	3	0.00
04/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3015	3	3015	3	0.00
04/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	124	0	124	0	0.00
04/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	92	0	92	0	0.00
04/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	109	0	109	0	0.00
04/08/2010	R201 On 03-February-11			Bond Future	7.65	104.8812	7.6540	104.8812	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	1875	2	1875	2	0.00
04/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	1990	2	1990	2	0.00
04/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	1764	2	1764	2	0.00
04/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	773	1	773	1	0.00
04/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	667	1	667	1	0.00
04/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	718	1	718	1	0.00
04/08/2010	R201 On 05-May-11			Bond Future	7.65	106.8703	7.6540	106.8703	0.00
04/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1539	2	1539	2	0.00
04/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1450	2	1450	2	0.00
04/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	1632	2	1632	2	0.00
04/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	1170	1	1170	1	0.00
04/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	1304	1	1304	1	0.00
04/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	1235	1	1235	1	0.00
04/08/2010	R202 On 05-August-10			Bond Future	2.93	109.3693	2.9300	109.3693	0.00
04/08/2010	R202 On 05-August-10	3.05	Call	Bond Future	2101	2	2101	2	0.00
04/08/2010	R202 On 05-August-10	3.10	Call	Bond Future	2961	3	2961	3	0.00
04/08/2010	R202 On 05-August-10	3.00	Call	Bond Future	1232	1	1232	1	0.00
04/08/2010	R202 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R202 On 04-November-10			Bond Future	2.97	109.4709	2.9690	109.4709	0.00
04/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	1402	1	1402	1	0.00
04/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	539	1	539	1	0.00
04/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2255	2	2255	2	0.00
04/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R203 On 05-August-10			Bond Future	8.18	103.8958	8.1810	103.8958	3,177.00
04/08/2010	R203 On 05-August-10	9.25	Call	Bond Future	5487	6	5487	6	0.00
04/08/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R203 On 04-November-10			Bond Future	8.25	101.4578	8.2470	101.4578	2,215.00
04/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	5168	5	5168	5	0.00
04/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	4946	5	4946	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
04/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	5387	6	5387	6	0.00
04/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	137	0	137	0	0.00
04/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	180	0	180	0	0.00
04/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	160	0	160	0	0.00
04/08/2010	R203 On 03-February-11			Bond Future	8.30	103.2792	8.2990	103.2792	0.00
04/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	2484	3	2484	3	0.00
04/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	2333	2	2333	2	0.00
04/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	2639	3	2639	3	0.00
04/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	1395	1	1395	1	0.00
04/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1582	1	1582	1	0.00
04/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1486	1	1486	1	0.00
04/08/2010	R203 On 05-May-11			Bond Future	8.33	101.0579	8.3320	101.0579	0.00
04/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2076	2	2076	2	0.00
04/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2206	2	2206	2	0.00
04/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	1951	2	1951	2	0.00
04/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2593	2	2593	2	0.00
04/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	2361	2	2361	2	0.00
04/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	2474	2	2474	2	0.00
04/08/2010	R204 On 05-August-10			Bond Future	8.29	99.7101	8.2910	99.7101	2,664.00
04/08/2010	R204 On 05-August-10	9.25	Call	Bond Future	5440	6	5440	6	0.00
04/08/2010	R204 On 05-August-10	8.70	Call	Bond Future	2369	3	2369	3	0.00
04/08/2010	R204 On 05-August-10	8.25	Call	Bond Future	60	0	60	0	249.00
04/08/2010	R204 On 05-August-10	8.75	Call	Bond Future	2653	3	2653	3	83.00
04/08/2010	R204 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	83.00
04/08/2010	R204 On 05-August-10	8.25	Put	Bond Future	302	0	302	0	0.00
04/08/2010	R204 On 05-August-10	8.70	Put	Bond Future	0	0	0	0	650.00
04/08/2010	R204 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	780.00
04/08/2010	R204 On 04-November-10			Bond Future	8.35	101.3674	8.3520	101.3674	2,476.00
04/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	5219	6	5219	6	0.00
04/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	5456	6	5456	6	0.00
04/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	4979	5	4979	5	0.00
04/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	265	0	265	0	0.00
04/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	206	0	206	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	237	0	237	0	0.00
04/08/2010	R204 On 03-February-11			Bond Future	8.40	99.1562	8.3990	99.1562	0.00
04/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	2516	3	2516	3	0.00
04/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	2679	3	2679	3	0.00
04/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	2358	3	2358	3	0.00
04/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	2073	2	2073	2	0.00
04/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1839	2	1839	2	0.00
04/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1953	2	1953	2	0.00
04/08/2010	R204 On 05-May-11			Bond Future	8.43	101.0257	8.4340	101.0257	0.00
04/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	2788	3	2788	3	0.00
04/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	2635	3	2635	3	0.00
04/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	2945	3	2945	3	0.00
04/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	2315	2	2315	2	0.00
04/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2548	2	2548	2	0.00
04/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	2429	2	2429	2	0.00
04/08/2010	R206 On 05-August-10			Bond Future	7.45	100.7710	7.4510	100.7710	0.00
04/08/2010	R206 On 05-August-10	9.00	Call	Bond Future	4488	5	4488	5	0.00
04/08/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R206 On 04-November-10			Bond Future	7.50	102.4494	7.5020	102.4494	0.00
04/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	2787	3	2787	3	0.00
04/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	2661	3	2661	3	0.00
04/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	2913	3	2913	3	0.00
04/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	44	0	44	0	0.00
04/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	62	0	62	0	0.00
04/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	53	0	53	0	0.00
04/08/2010	R206 On 03-February-11			Bond Future	7.53	100.5127	7.5250	100.5127	0.00
04/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	1695	2	1695	2	0.00
04/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	1604	2	1604	2	0.00
04/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	1788	2	1788	2	0.00
04/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	440	0	440	0	0.00
04/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	511	0	511	0	0.00
04/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	474	0	474	0	0.00
04/08/2010	R206 On 05-May-11			Bond Future	7.52	102.4216	7.5150	102.4216	0.00

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04/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1043	1	1043	1	0.00
04/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1109	1	1109	1	0.00
04/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	981	1	981	1	0.00
04/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	1137	1	1137	1	0.00
04/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	1025	1	1025	1	0.00
04/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	1079	1	1079	1	0.00
04/08/2010	R207 On 05-August-10			Bond Future	8.36	93.7926	8.3610	93.7926	4,387.00
04/08/2010	R207 On 05-August-10	9.50	Call	Bond Future	6663	7	6663	7	0.00
04/08/2010	R207 On 05-August-10	8.25	Call	Bond Future	8	0	8	0	100.00
04/08/2010	R207 On 05-August-10	9.25	Call	Bond Future	5255	6	5255	6	0.00
04/08/2010	R207 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	100.00
04/08/2010	R207 On 05-August-10	8.25	Put	Bond Future	692	0	692	0	0.00
04/08/2010	R207 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	150.00
04/08/2010	R207 On 04-November-10			Bond Future	8.42	95.3541	8.4170	95.3541	829.00
04/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	5146	6	5146	6	0.00
04/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	5388	6	5388	6	0.00
04/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	4902	5	4902	5	0.00
04/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	347	0	347	0	0.00
04/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	272	0	272	0	0.00
04/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	310	0	310	0	0.00
04/08/2010	R207 On 03-February-11			Bond Future	8.46	93.4285	8.4600	93.4285	0.00
04/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	3289	4	3289	4	0.00
04/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	3478	4	3478	4	0.00
04/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3105	3	3105	3	0.00
04/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1707	2	1707	2	0.00
04/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1505	1	1505	1	0.00
04/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1603	1	1603	1	0.00
04/08/2010	R207 On 05-May-11			Bond Future	8.50	95.1922	8.4950	95.1922	0.00
04/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	2797	3	2797	3	0.00
04/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	2641	3	2641	3	0.00
04/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	2958	3	2958	3	0.00
04/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2642	2	2642	2	0.00
04/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2901	3	2901	3	0.00

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04/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2768	3	2768	3	0.00
04/08/2010	R208 On 05-August-10			Bond Future	8.45	90.9635	8.4510	90.9635	10,666.00
04/08/2010	R208 On 05-August-10	9.50	Call	Bond Future	6380	7	6380	7	0.00
04/08/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R208 On 04-November-10			Bond Future	8.51	89.0751	8.5080	89.0751	6,835.00
04/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	4873	5	4873	5	0.00
04/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	4624	5	4624	5	0.00
04/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	5125	5	5125	5	0.00
04/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	336	0	336	0	0.00
04/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	421	0	421	0	0.00
04/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	376	0	376	0	0.00
04/08/2010	R208 On 03-February-11			Bond Future	8.55	90.6848	8.5510	90.6848	0.00
04/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3139	3	3139	3	0.00
04/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	2956	3	2956	3	0.00
04/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	3327	4	3327	4	0.00
04/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1810	2	1810	2	0.00
04/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	2044	2	2044	2	0.00
04/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1924	2	1924	2	0.00
04/08/2010	R208 On 05-May-11			Bond Future	8.59	88.9862	8.5850	88.9862	0.00
04/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	2668	3	2668	3	0.00
04/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	2828	3	2828	3	0.00
04/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	2512	3	2512	3	0.00
04/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	3334	3	3334	3	0.00
04/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	3040	3	3040	3	0.00
04/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	3185	3	3185	3	0.00
04/08/2010	R209 On 05-August-10			Bond Future	8.47	79.6654	8.4710	79.6654	1,281.00
04/08/2010	R209 On 05-August-10	8.75	Call	Bond Future	2298	3	2298	3	0.00
04/08/2010	R209 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R209 On 04-November-10			Bond Future	8.51	77.8410	8.5080	77.8410	2,406.00
04/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	4879	5	4879	5	0.00
04/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	5173	6	5173	6	0.00
04/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	4589	5	4589	5	0.00
04/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	1027	1	1027	1	0.00

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04/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	843	1	843	1	0.00
04/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	931	1	931	1	0.00
04/08/2010	R209 On 03-February-11			Bond Future	8.54	79.2488	8.5360	79.2488	0.00
04/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	5586	6	5586	6	0.00
04/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	5855	6	5855	6	0.00
04/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	5320	6	5320	6	0.00
04/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1997	2	1997	2	0.00
04/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1764	2	1764	2	0.00
04/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1877	2	1877	2	0.00
04/08/2010	R209 On 05-May-11			Bond Future	8.56	77.5852	8.5570	77.5852	0.00
04/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	3772	4	3772	4	0.00
04/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	3993	4	3993	4	0.00
04/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	3556	4	3556	4	0.00
04/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	4450	4	4450	4	0.00
04/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	4051	4	4051	4	0.00
04/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	4246	4	4246	4	0.00
04/08/2010	R210 On 05-August-10			Bond Future	2.99	95.5088	2.9900	95.5088	0.00
04/08/2010	R210 On 05-August-10	3.10	Call	Bond Future	1438	1	1438	1	0.00
04/08/2010	R210 On 05-August-10	3.15	Call	Bond Future	2084	2	2084	2	0.00
04/08/2010	R210 On 05-August-10	3.05	Call	Bond Future	788	1	788	1	0.00
04/08/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R210 On 04-November-10			Bond Future	3.04	94.3103	3.0360	94.3103	0.00
04/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	825	1	825	1	0.00
04/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	181	0	181	0	0.00
04/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1464	1	1464	1	0.00
04/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R211 On 05-August-10			Bond Future	2.75	98.6250	2.7490	98.6250	0.00
04/08/2010	R211 On 05-August-10	2.75	Call	Bond Future	6	0	6	0	0.00
04/08/2010	R211 On 05-August-10	2.80	Call	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
04/08/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R211 On 05-August-10	2.70	Put	Bond Future	287	0	287	0	0.00
04/08/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R211 On 04-November-10			Bond Future	2.85	98.7115	2.8520	98.7115	0.00
04/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	292	0	292	0	0.00
04/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	856	1	856	1	0.00
04/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	573	1	573	1	0.00
04/08/2010	R212 On 05-August-10			Bond Future	3.01	97.4047	3.0100	97.4047	0.00
04/08/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R212 On 05-August-10	3.05	Call	Bond Future	379	0	379	0	0.00
04/08/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R212 On 05-August-10	2.95	Put	Bond Future	572	1	572	1	0.00
04/08/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
04/08/2010	R212 On 05-August-10	3.00	Put	Bond Future	95	0	95	0	0.00
04/08/2010	R212 On 04-November-10			Bond Future	3.08	97.4922	3.0780	97.4922	0.00
04/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
04/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1194	1	1194	1	0.00
04/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	260	0	260	0	0.00
04/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	726	1	726	1	0.00
04/08/2010	TRT1 On 05-August-10			Index Future	324.70	325.8100	324.7030	325.8100	0.00
04/08/2010	TRT1 On 04-November-10			Index Future	330.11	331.2320	330.1070	331.2320	100.00
04/08/2010	TRT1 On 03-February-11			Index Future	336.06	337.2080	336.0580	337.2080	0.00
05/08/2010	AL7T On 05-August-10			Index Future	355.47	355.7290	355.4670	355.7290	0.00
05/08/2010	AL7T On 04-November-10			Index Future	361.24	361.6300	361.2390	361.6300	38.00
05/08/2010	ALBI On 05-August-10			Index Future	327.45	327.6540	327.4450	327.6540	0.00
05/08/2010	ALBI On 04-November-10			Index Future	332.94	333.1070	332.9380	333.1070	1,231.00
05/08/2010	ALBI On 03-February-11			Index Future	338.43	338.8300	338.4270	338.8300	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
05/08/2010	CRD1 On 05-August-10			Index Future	144.79	144.7880	144.7880	144.7880	0.00
05/08/2010	CRD1 On 04-November-10			Index Future	147.22	147.1970	147.2230	147.1970	2.00
05/08/2010	CRD1 On 03-February-11			Index Future	149.88	149.8510	149.8760	149.8510	0.00
05/08/2010	GOVI On 05-August-10			GOVI	328.35	328.5640	328.3510	328.5640	0.00
05/08/2010	GOVI On 05-August-10	315.60	Call	GOVI	127510	13	127510	13	0.00
05/08/2010	GOVI On 05-August-10	315.60	Put	GOVI	0	0	0	0	0.00
05/08/2010	GOVI On 04-November-10			GOVI	333.78	334.0330	333.7820	334.0330	177.00
05/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	47820	5	47820	5	0.00
05/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	47720	5	47720	5	0.00
05/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	47920	5	47920	5	0.00
05/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
05/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
05/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
05/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/08/2010	ILBI On 05-August-10			Index Future	383.67	383.6700	383.6700	383.6700	0.00
05/08/2010	ILBI On 04-November-10			Index Future	396.72	390.1780	396.7220	390.1780	507.00
05/08/2010	ILBI On 03-February-11			Index Future	403.80	410.4570	403.8030	410.4570	0.00
05/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
05/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	1,000.00
05/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	1,000.00
05/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
05/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
05/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
05/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
05/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	5,500.00
05/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	4,500.00
05/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	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
05/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	5,000.00
05/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
05/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
05/08/2010	JFRA On 05-August-10			Jibar Tradeable Future	7.33	92.6710	7.3290	92.6710	0.00
05/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
05/08/2010	JN02 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/08/2010	JN02 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/08/2010	JN02 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/08/2010	JN02 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/08/2010	JN02 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/08/2010	JN02 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/08/2010	JN02 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/08/2010	JN05 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/08/2010	JN05 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/08/2010	JN05 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/08/2010	JN05 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/08/2010	JN05 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/08/2010	JN05 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/08/2010	JN05 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/08/2010	JN10 On 05-August-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
05/08/2010	JN10 On 05-August-10	7.50	Call	JNOTE	0	0	0	0	0.00
05/08/2010	JN10 On 05-August-10	7.75	Call	JNOTE	0	0	0	0	0.00
05/08/2010	JN10 On 05-August-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
05/08/2010	JN10 On 05-August-10	7.25	Put	JNOTE	0	0	0	0	0.00
05/08/2010	JN10 On 05-August-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
05/08/2010	JN10 On 05-August-10	7.50	Put	JNOTE	0	0	0	0	0.00
05/08/2010	OTH1 On 05-August-10			Index Future	322.19	322.3700	322.1880	322.3700	0.00
05/08/2010	OTH1 On 04-November-10			Index Future	327.57	327.7360	327.5690	327.7360	3.00
05/08/2010	OTH1 On 03-February-11			Index Future	333.47	333.6440	333.4730	333.6440	0.00
05/08/2010	R157 On 05-August-10			Bond Future	7.64	129.7956	7.6350	129.7956	0.00
05/08/2010	R157 On 05-August-10	8.75	Call	Bond Future	5185	5	5185	5	0.00
05/08/2010	R157 On 05-August-10	8.50	Call	Bond Future	4047	4	4047	4	0.00
05/08/2010	R157 On 05-August-10	9.00	Call	Bond Future	6309	6	6309	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
05/08/2010	R157 On 05-August-10	8.25	Call	Bond Future	2895	3	2895	3	0.00
05/08/2010	R157 On 05-August-10	7.50	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R157 On 05-August-10	7.50	Put	Bond Future	647	1	647	1	0.00
05/08/2010	R157 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R157 On 05-August-10	8.25	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R157 On 05-August-10	8.50	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R157 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R157 On 04-November-10			Bond Future	7.69	125.1355	7.6860	125.1355	5,072.00
05/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	3802	4	3802	4	0.00
05/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	4000	4	4000	4	0.00
05/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	3606	4	3606	4	0.00
05/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	724	1	724	1	500.00
05/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	190	0	190	0	0.00
05/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	1574	2	1574	2	0.00
05/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	146	0	146	0	0.00
05/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	167	0	167	0	0.00
05/08/2010	R157 On 03-February-11			Bond Future	7.72	127.3786	7.7220	127.3786	0.00
05/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	1961	2	1961	2	0.00
05/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2095	2	2095	2	0.00
05/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	1832	2	1832	2	0.00
05/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	1280	1	1280	1	0.00
05/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	1114	1	1114	1	0.00
05/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	1195	1	1195	1	0.00
05/08/2010	R157 On 05-May-11			Bond Future	7.73	122.9621	7.7250	122.9621	0.00
05/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	1855	2	1855	2	0.00
05/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	1970	2	1970	2	0.00
05/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	1744	2	1744	2	0.00
05/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1847	2	1847	2	0.00
05/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1663	2	1663	2	0.00
05/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1752	2	1752	2	0.00
05/08/2010	R186 On 05-August-10			Bond Future	8.53	118.8347	8.5300	118.8347	0.00
05/08/2010	R186 On 05-August-10	9.25	Call	Bond Future	6773	7	6773	7	0.00
05/08/2010	R186 On 05-August-10	8.75	Call	Bond Future	2133	2	2133	2	0.00



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05/08/2010	R186 On 05-August-10	9.75	Call	Bond Future	11138	11	11138	11	0.00
05/08/2010	R186 On 05-August-10	10.00	Call	Bond Future	13223	13	13223	13	0.00
05/08/2010	R186 On 05-August-10	9.00	Call	Bond Future	4489	5	4489	5	0.00
05/08/2010	R186 On 05-August-10	8.50	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R186 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R186 On 05-August-10	8.50	Put	Bond Future	295	0	295	0	0.00
05/08/2010	R186 On 05-August-10	10.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R186 On 05-August-10	9.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R186 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R186 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R186 On 04-November-10			Bond Future	8.58	120.8083	8.5810	120.8083	16,470.00
05/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	6994	7	6994	7	0.00
05/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	7364	8	7364	8	0.00
05/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	6630	7	6630	7	0.00
05/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	3651	4	3651	4	10,900.00
05/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	854	1	854	1	0.00
05/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	2031	2	2031	2	0.00
05/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	695	1	695	1	0.00
05/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	770	1	770	1	0.00
05/08/2010	R186 On 03-February-11			Bond Future	8.62	117.6857	8.6200	117.6857	0.00
05/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	5900	6	5900	6	0.00
05/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	5594	6	5594	6	0.00
05/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	6211	6	6211	6	0.00
05/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	2205	2	2205	2	0.00
05/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	2501	2	2501	2	0.00
05/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	2349	2	2349	2	0.00
05/08/2010	R186 On 05-May-11			Bond Future	8.65	119.9045	8.6510	119.9045	0.00
05/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	5106	5	5106	5	0.00
05/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	4839	5	4839	5	0.00
05/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	5378	6	5378	6	0.00
05/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	3984	4	3984	4	0.00
05/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	4378	4	4378	4	0.00
05/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	4177	4	4177	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
05/08/2010	R189 On 05-August-10			Bond Future	1.44	114.6779	1.4400	114.6779	0.00
05/08/2010	R189 On 05-August-10	1.75	Call	Bond Future	855	1	855	1	0.00
05/08/2010	R189 On 05-August-10	1.80	Call	Bond Future	992	1	992	1	0.00
05/08/2010	R189 On 05-August-10	1.70	Call	Bond Future	718	1	718	1	0.00
05/08/2010	R189 On 05-August-10	1.70	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R189 On 05-August-10	1.80	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R189 On 05-August-10	1.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R189 On 04-November-10			Bond Future	1.56	111.6735	1.5580	111.6735	0.00
05/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	478	1	478	1	0.00
05/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	354	0	354	0	0.00
05/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	602	1	602	1	0.00
05/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R197 On 05-August-10			Bond Future	2.92	129.2786	2.9200	129.2786	0.00
05/08/2010	R197 On 05-August-10	3.05	Call	Bond Future	1649	2	1649	2	0.00
05/08/2010	R197 On 05-August-10	3.10	Call	Bond Future	2276	2	2276	2	0.00
05/08/2010	R197 On 05-August-10	3.00	Call	Bond Future	1018	1	1018	1	0.00
05/08/2010	R197 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R197 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R197 On 05-August-10	3.05	Put	Bond Future	1	0	1	0	0.00
05/08/2010	R197 On 04-November-10			Bond Future	2.99	129.3904	2.9860	129.3904	0.00
05/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	794	1	794	1	0.00
05/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	174	0	174	0	0.00
05/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1411	1	1411	1	0.00
05/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R201 On 05-August-10			Bond Future	7.56	105.5132	7.5600	105.5132	0.00
05/08/2010	R201 On 05-August-10	9.00	Call	Bond Future	5240	5	5240	5	0.00
05/08/2010	R201 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R201 On 04-November-10			Bond Future	7.61	107.2701	7.6130	107.2701	1,364.00
05/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	3204	3	3204	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
05/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3048	3	3048	3	0.00
05/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	3360	3	3360	3	0.00
05/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	87	0	87	0	0.00
05/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	118	0	118	0	0.00
05/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	102	0	102	0	0.00
05/08/2010	R201 On 03-February-11			Bond Future	7.64	104.7701	7.6420	104.7701	0.00
05/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	1899	2	1899	2	0.00
05/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2014	2	2014	2	0.00
05/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	1786	2	1786	2	0.00
05/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	755	1	755	1	0.00
05/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	651	1	651	1	0.00
05/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	702	1	702	1	0.00
05/08/2010	R201 On 05-May-11			Bond Future	7.64	106.7560	7.6410	106.7560	0.00
05/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1559	2	1559	2	0.00
05/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	1653	2	1653	2	0.00
05/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1469	1	1469	1	0.00
05/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	1282	1	1282	1	0.00
05/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	1150	1	1150	1	0.00
05/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	1214	1	1214	1	0.00
05/08/2010	R202 On 05-August-10			Bond Future	2.93	109.3516	2.9300	109.3516	0.00
05/08/2010	R202 On 05-August-10	3.05	Call	Bond Future	2101	2	2101	2	0.00
05/08/2010	R202 On 05-August-10	3.00	Call	Bond Future	1232	1	1232	1	0.00
05/08/2010	R202 On 05-August-10	3.10	Call	Bond Future	2961	3	2961	3	0.00
05/08/2010	R202 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R202 On 05-August-10	3.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R202 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R202 On 04-November-10			Bond Future	2.97	109.4534	2.9700	109.4534	0.00
05/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	1384	1	1384	1	0.00
05/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2238	2	2238	2	0.00
05/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	522	1	522	1	0.00
05/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R202 On 04-November-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
05/08/2010	R203 On 05-August-10			Bond Future	8.19	103.6935	8.1850	103.6935	0.00
05/08/2010	R203 On 05-August-10	9.25	Call	Bond Future	5466	5	5466	5	0.00
05/08/2010	R203 On 05-August-10	9.25	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R203 On 04-November-10			Bond Future	8.26	101.2513	8.2570	101.2513	2,215.00
05/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	5117	5	5117	5	0.00
05/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	5337	5	5337	5	0.00
05/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	4896	5	4896	5	0.00
05/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	181	0	181	0	0.00
05/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	139	0	139	0	0.00
05/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	160	0	160	0	0.00
05/08/2010	R203 On 03-February-11			Bond Future	8.31	103.0691	8.3090	103.0691	0.00
05/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	2449	2	2449	2	0.00
05/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	2299	2	2299	2	0.00
05/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	2603	3	2603	3	0.00
05/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	1409	1	1409	1	0.00
05/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1598	2	1598	2	0.00
05/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1501	1	1501	1	0.00
05/08/2010	R203 On 05-May-11			Bond Future	8.34	100.8397	8.3420	100.8397	0.00
05/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2049	2	2049	2	0.00
05/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	1925	2	1925	2	0.00
05/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2177	2	2177	2	0.00
05/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	2381	2	2381	2	0.00
05/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2615	3	2615	3	0.00
05/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	2496	2	2496	2	0.00
05/08/2010	R204 On 05-August-10			Bond Future	8.30	99.3682	8.2950	99.3682	0.00
05/08/2010	R204 On 05-August-10	9.25	Call	Bond Future	5416	5	5416	5	0.00
05/08/2010	R204 On 05-August-10	8.70	Call	Bond Future	2345	2	2345	2	0.00
05/08/2010	R204 On 05-August-10	8.75	Call	Bond Future	2630	3	2630	3	0.00
05/08/2010	R204 On 05-August-10	8.25	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R204 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R204 On 05-August-10	8.25	Put	Bond Future	265	0	265	0	0.00
05/08/2010	R204 On 05-August-10	8.70	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R204 On 05-August-10	9.25	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
05/08/2010	R204 On 04-November-10			Bond Future	8.35	101.0225	8.3520	101.0225	2,476.00
05/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	5214	5	5214	5	0.00
05/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	4974	5	4974	5	0.00
05/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	5452	5	5452	5	0.00
05/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	202	0	202	0	0.00
05/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	260	0	260	0	0.00
05/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	232	0	232	0	0.00
05/08/2010	R204 On 03-February-11			Bond Future	8.40	98.7974	8.3980	98.7974	0.00
05/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	2513	3	2513	3	0.00
05/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	2676	3	2676	3	0.00
05/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	2355	2	2355	2	0.00
05/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	2065	2	2065	2	0.00
05/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1831	2	1831	2	0.00
05/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1945	2	1945	2	0.00
05/08/2010	R204 On 05-May-11			Bond Future	8.43	100.6594	8.4330	100.6594	0.00
05/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	2786	3	2786	3	0.00
05/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	2944	3	2944	3	0.00
05/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	2633	3	2633	3	0.00
05/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2540	3	2540	3	0.00
05/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	2309	2	2309	2	0.00
05/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	2421	2	2421	2	0.00
05/08/2010	R206 On 05-August-10			Bond Future	7.44	100.6875	7.4400	100.6875	0.00
05/08/2010	R206 On 05-August-10	9.00	Call	Bond Future	4520	4	4520	4	0.00
05/08/2010	R206 On 05-August-10	9.00	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R206 On 04-November-10			Bond Future	7.47	102.3629	7.4690	102.3629	0.00
05/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	2872	3	2872	3	0.00
05/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	2999	3	2999	3	0.00
05/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	2745	3	2745	3	0.00
05/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	54	0	54	0	0.00
05/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	38	0	38	0	0.00
05/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	46	0	46	0	0.00
05/08/2010	R206 On 03-February-11			Bond Future	7.49	100.4246	7.4890	100.4246	0.00
05/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	1758	2	1758	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
05/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	1665		2	1665	2	0.00
05/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	1853		2	1853	2	0.00
05/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	412		0	412	0	0.00
05/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	479		1	479	1	0.00
05/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	444		0	444	0	0.00
05/08/2010	R206 On 05-May-11			Bond Future	7.48		102.3307	7.4750	102.3307	0.00
05/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1090		1	1090	1	0.00
05/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1026		1	1026	1	0.00
05/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1157		1	1157	1	0.00
05/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	978		1	978	1	0.00
05/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	1086		1	1086	1	0.00
05/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	1030		1	1030	1	0.00
05/08/2010	R207 On 05-August-10			Bond Future	8.37		93.3742	8.3650	93.3742	0.00
05/08/2010	R207 On 05-August-10	9.50	Call	Bond Future	6638		7	6638	7	0.00
05/08/2010	R207 On 05-August-10	8.25	Call	Bond Future	0		0	0	0	0.00
05/08/2010	R207 On 05-August-10	9.25	Call	Bond Future	5230		5	5230	5	0.00
05/08/2010	R207 On 05-August-10	9.25	Put	Bond Future	0		0	0	0	0.00
05/08/2010	R207 On 05-August-10	8.25	Put	Bond Future	709		1	709	1	0.00
05/08/2010	R207 On 05-August-10	9.50	Put	Bond Future	0		0	0	0	0.00
05/08/2010	R207 On 04-November-10			Bond Future	8.44		94.9263	8.4370	94.9263	829.00
05/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	5037		5	5037	5	0.00
05/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	4794		5	4794	5	0.00
05/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	5278		5	5278	5	0.00
05/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	282		0	282	0	0.00
05/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	359		0	359	0	0.00
05/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	321		0	321	0	0.00
05/08/2010	R207 On 03-February-11			Bond Future	8.48		92.9918	8.4810	92.9918	0.00
05/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	3206		3	3206	3	0.00
05/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	3393		3	3393	3	0.00
05/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3024		3	3024	3	0.00
05/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1749		2	1749	2	0.00
05/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1543		2	1543	2	0.00
05/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1643		2	1643	2	0.00

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05/08/2010	R207 On 05-May-11			Bond Future	8.52	94.7471	8.5170	94.7471	0.00
05/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	2727	3	2727	3	0.00
05/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	2886	3	2886	3	0.00
05/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	2573	3	2573	3	0.00
05/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2959	3	2959	3	0.00
05/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2696	3	2696	3	0.00
05/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2825	3	2825	3	0.00
05/08/2010	R208 On 05-August-10			Bond Future	8.48	90.6563	8.4800	90.6563	0.00
05/08/2010	R208 On 05-August-10	9.50	Call	Bond Future	6195	6	6195	6	0.00
05/08/2010	R208 On 05-August-10	9.50	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R208 On 04-November-10			Bond Future	8.54	88.7609	8.5380	88.7609	6,835.00
05/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	4708	5	4708	5	0.00
05/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	4958	5	4958	5	0.00
05/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	4462	5	4462	5	0.00
05/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	447	0	447	0	0.00
05/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	357	0	357	0	0.00
05/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	399	0	399	0	0.00
05/08/2010	R208 On 03-February-11			Bond Future	8.58	90.3638	8.5830	90.3638	0.00
05/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3017	3	3017	3	0.00
05/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	2838	3	2838	3	0.00
05/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	3201	3	3201	3	0.00
05/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1881	2	1881	2	0.00
05/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	2123	2	2123	2	0.00
05/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1999	2	1999	2	0.00
05/08/2010	R208 On 05-May-11			Bond Future	8.62	88.6585	8.6170	88.6585	0.00
05/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	2569	3	2569	3	0.00
05/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	2417	3	2417	3	0.00
05/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	2726	3	2726	3	0.00
05/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	3132	3	3132	3	0.00
05/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	3433	3	3433	3	0.00
05/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	3279	3	3279	3	0.00
05/08/2010	R209 On 05-August-10			Bond Future	8.47	79.1647	8.4700	79.1647	0.00
05/08/2010	R209 On 05-August-10	8.75	Call	Bond Future	2307	2	2307	2	0.00

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05/08/2010	R209 On 05-August-10	8.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R209 On 04-November-10			Bond Future	8.51	77.3359	8.5080	77.3359	2,406.00
05/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	4869	5	4869	5	0.00
05/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	5163	5	5163	5	0.00
05/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	4578	5	4578	5	0.00
05/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	1016	1	1016	1	0.00
05/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	833	1	833	1	0.00
05/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	921	1	921	1	0.00
05/08/2010	R209 On 03-February-11			Bond Future	8.54	78.7302	8.5360	78.7302	0.00
05/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	5577	6	5577	6	0.00
05/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	5846	6	5846	6	0.00
05/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	5311	5	5311	5	0.00
05/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1988	2	1988	2	0.00
05/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1755	2	1755	2	0.00
05/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1868	2	1868	2	0.00
05/08/2010	R209 On 05-May-11			Bond Future	8.56	77.0609	8.5570	77.0609	0.00
05/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	3765	4	3765	4	0.00
05/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	3986	4	3986	4	0.00
05/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	3549	4	3549	4	0.00
05/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	4443	4	4443	4	0.00
05/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	4044	4	4044	4	0.00
05/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	4239	4	4239	4	0.00
05/08/2010	R210 On 05-August-10			Bond Future	2.99	95.6275	2.9900	95.6275	0.00
05/08/2010	R210 On 05-August-10	3.10	Call	Bond Future	1438	1	1438	1	0.00
05/08/2010	R210 On 05-August-10	3.05	Call	Bond Future	788	1	788	1	0.00
05/08/2010	R210 On 05-August-10	3.15	Call	Bond Future	2084	2	2084	2	0.00
05/08/2010	R210 On 05-August-10	3.15	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R210 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R210 On 05-August-10	3.10	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R210 On 04-November-10			Bond Future	3.04	94.4269	3.0380	94.4269	0.00
05/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	799	1	799	1	0.00
05/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1438	1	1438	1	0.00
05/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	155	0	155	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
05/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 05-August-10			Bond Future	2.75	98.6075	2.7500	98.6075	0.00
05/08/2010	R211 On 05-August-10	2.75	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 05-August-10	2.70	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 05-August-10	2.80	Call	Bond Future	292	0	292	0	0.00
05/08/2010	R211 On 05-August-10	2.80	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 05-August-10	2.70	Put	Bond Future	293	0	293	0	0.00
05/08/2010	R211 On 05-August-10	2.75	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 04-November-10			Bond Future	2.86	98.6891	2.8550	98.6891	0.00
05/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	873	1	873	1	0.00
05/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	309	0	309	0	0.00
05/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	590	1	590	1	0.00
05/08/2010	R212 On 05-August-10			Bond Future	3.01	97.5755	3.0100	97.5755	0.00
05/08/2010	R212 On 05-August-10	3.00	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R212 On 05-August-10	2.95	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R212 On 05-August-10	3.05	Call	Bond Future	379	0	379	0	0.00
05/08/2010	R212 On 05-August-10	3.05	Put	Bond Future	0	0	0	0	0.00
05/08/2010	R212 On 05-August-10	2.95	Put	Bond Future	572	1	572	1	0.00
05/08/2010	R212 On 05-August-10	3.00	Put	Bond Future	95	0	95	0	0.00
05/08/2010	R212 On 04-November-10			Bond Future	3.08	97.6588	3.0790	97.6588	0.00
05/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
05/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1203	1	1203	1	0.00
05/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	269	0	269	0	0.00
05/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	735	1	735	1	0.00
05/08/2010	TRT1 On 05-August-10			Index Future	324.70	324.7030	324.7030	324.7030	0.00
05/08/2010	TRT1 On 04-November-10			Index Future	329.94	330.1070	329.9420	330.1070	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2010	TRT1 On 03-February-11			Index Future	335.89	336.0580	335.8880	336.0580	0.00
06/08/2010	AL7T On 04-November-10			Index Future	362.37	361.2390	362.3660	361.2390	38.00
06/08/2010	ALBI On 04-November-10			Index Future	333.96	332.9380	333.9620	332.9380	1,228.00
06/08/2010	ALBI On 03-February-11			Index Future	339.66	338.4270	339.6620	338.4270	0.00
06/08/2010	CRD1 On 04-November-10			Index Future	145.06	147.2230	145.0600	147.2230	2.00
06/08/2010	CRD1 On 03-February-11			Index Future	147.58	149.8760	147.5820	149.8760	0.00
06/08/2010	GOVI On 04-November-10			GOVI	334.87	333.7820	334.8670	333.7820	177.00
06/08/2010	GOVI On 04-November-10	329.00	Call	GOVI	58670	5	58670	5	0.00
06/08/2010	GOVI On 04-November-10	328.99	Call	GOVI	58770	5	58770	5	0.00
06/08/2010	GOVI On 04-November-10	329.01	Call	GOVI	58570	5	58570	5	0.00
06/08/2010	GOVI On 04-November-10	329.01	Put	GOVI	0	0	0	0	0.00
06/08/2010	GOVI On 04-November-10	328.99	Put	GOVI	0	0	0	0	0.00
06/08/2010	GOVI On 04-November-10	329.00	Put	GOVI	0	0	0	0	0.00
06/08/2010	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/08/2010	ILBI On 04-November-10			Index Future	390.04	396.7220	390.0430	396.7220	507.00
06/08/2010	ILBI On 03-February-11			Index Future	396.55	403.8030	396.5470	403.8030	0.00
06/08/2010	J153 On 31-August-10			Interest Rate Swap	6.89	0.0124	6.8941	0.0124	0.00
06/08/2010	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/08/2010	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/08/2010	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/08/2010	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/08/2010	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/08/2010	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/08/2010	JBAF On 18-August-10			Jibar Tradeable Future	6.55	93.5000	6.5500	93.5000	1,000.00
06/08/2010	JBAF On 15-September-10			Jibar Tradeable Future	6.30	93.5300	6.3000	93.5300	1,000.00
06/08/2010	JBAF On 20-October-10			Jibar Tradeable Future	6.23	93.7800	6.2300	93.7800	0.00
06/08/2010	JBAF On 17-November-10			Jibar Tradeable Future	6.21	93.8000	6.2100	93.8000	0.00
06/08/2010	JBAF On 15-December-10			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
06/08/2010	JBAF On 19-January-11			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
06/08/2010	JBAF On 16-March-11			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	5,500.00
06/08/2010	JBAF On 15-June-11			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	4,500.00
06/08/2010	JBAF On 21-September-11			Jibar Tradeable Future	6.51	93.5000	6.5100	93.5000	6,000.00
06/08/2010	JBAF On 21-December-11			Jibar Tradeable Future	6.72	93.3000	6.7200	93.3000	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2010	JBAF On 20-March-12			Jibar Tradeable Future	6.96	93.0500	6.9600	93.0500	0.00
06/08/2010	JBAF On 20-June-12			Jibar Tradeable Future	7.08	92.9500	7.0800	92.9500	0.00
06/08/2010	JFRA On 04-November-10			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
06/08/2010	JN02 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/08/2010	JN02 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN02 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN02 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN02 On 04-November-10	8.00	Put	JNOTE	500000	0	500000	0	0.00
06/08/2010	JN02 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/08/2010	JN02 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/08/2010	JN05 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/08/2010	JN05 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN05 On 04-November-10	8.25	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN05 On 04-November-10	8.00	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN05 On 04-November-10	8.00	Put	JNOTE	500000	0	500000	0	0.00
06/08/2010	JN05 On 04-November-10	8.25	Put	JNOTE	750000	0	750000	0	0.00
06/08/2010	JN05 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/08/2010	JN10 On 04-November-10			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
06/08/2010	JN10 On 04-November-10	7.50	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN10 On 04-November-10	7.75	Call	JNOTE	0	0	0	0	0.00
06/08/2010	JN10 On 04-November-10	7.25	Call	JNOTE	250000	0	250000	0	0.00
06/08/2010	JN10 On 04-November-10	7.25	Put	JNOTE	0	0	0	0	0.00
06/08/2010	JN10 On 04-November-10	7.75	Put	JNOTE	250000	0	250000	0	0.00
06/08/2010	JN10 On 04-November-10	7.50	Put	JNOTE	0	0	0	0	0.00
06/08/2010	OTH1 On 04-November-10			Index Future	323.32	327.5690	323.3230	327.5690	3.00
06/08/2010	OTH1 On 03-February-11			Index Future	328.94	333.4730	328.9440	333.4730	0.00
06/08/2010	R157 On 05-August-10			Bond Future	7.64	129.7956	7.6350	129.7956	0.00
06/08/2010	R157 On 04-November-10			Bond Future	7.64	125.1901	7.6430	125.1901	5,072.00
06/08/2010	R157 On 04-November-10	8.50	Call	Bond Future	3974	4	3974	4	0.00
06/08/2010	R157 On 04-November-10	8.55	Call	Bond Future	4174	4	4174	4	0.00
06/08/2010	R157 On 04-November-10	7.50	Call	Bond Future	796	1	796	1	500.00
06/08/2010	R157 On 04-November-10	8.45	Call	Bond Future	3776	4	3776	4	0.00
06/08/2010	R157 On 04-November-10	8.45	Put	Bond Future	164	0	164	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2010	R157 On 04-November-10	7.50	Put	Bond Future	1450	2	1450	2	0.00
06/08/2010	R157 On 04-November-10	8.55	Put	Bond Future	124	0	124	0	0.00
06/08/2010	R157 On 04-November-10	8.50	Put	Bond Future	143	0	143	0	0.00
06/08/2010	R157 On 03-February-11			Bond Future	7.68	127.4305	7.6760	127.4305	0.00
06/08/2010	R157 On 03-February-11	7.90	Call	Bond Future	2075	2	2075	2	0.00
06/08/2010	R157 On 03-February-11	7.95	Call	Bond Future	2213	2	2213	2	0.00
06/08/2010	R157 On 03-February-11	7.85	Call	Bond Future	1942	2	1942	2	0.00
06/08/2010	R157 On 03-February-11	7.85	Put	Bond Future	1191	1	1191	1	0.00
06/08/2010	R157 On 03-February-11	7.95	Put	Bond Future	1033	1	1033	1	0.00
06/08/2010	R157 On 03-February-11	7.90	Put	Bond Future	1109	1	1109	1	0.00
06/08/2010	R157 On 05-May-11			Bond Future	7.74	123.0154	7.7420	123.0154	0.00
06/08/2010	R157 On 05-May-11	7.75	Call	Bond Future	1816	2	1816	2	0.00
06/08/2010	R157 On 05-May-11	7.70	Call	Bond Future	1706	2	1706	2	0.00
06/08/2010	R157 On 05-May-11	7.80	Call	Bond Future	1930	2	1930	2	0.00
06/08/2010	R157 On 05-May-11	7.80	Put	Bond Future	1692	2	1692	2	0.00
06/08/2010	R157 On 05-May-11	7.70	Put	Bond Future	1878	2	1878	2	0.00
06/08/2010	R157 On 05-May-11	7.75	Put	Bond Future	1783	2	1783	2	0.00
06/08/2010	R186 On 05-August-10			Bond Future	8.53	118.8347	8.5300	118.8347	0.00
06/08/2010	R186 On 04-November-10			Bond Future	8.53	120.6143	8.5290	120.6143	16,470.00
06/08/2010	R186 On 04-November-10	9.25	Call	Bond Future	7400	7	7400	7	0.00
06/08/2010	R186 On 04-November-10	9.30	Call	Bond Future	7778	7	7778	7	0.00
06/08/2010	R186 On 04-November-10	8.75	Call	Bond Future	3948	4	3948	4	10,900.00
06/08/2010	R186 On 04-November-10	9.20	Call	Bond Future	7027	7	7027	7	0.00
06/08/2010	R186 On 04-November-10	9.20	Put	Bond Future	746	1	746	1	0.00
06/08/2010	R186 On 04-November-10	8.75	Put	Bond Future	1822	2	1822	2	0.00
06/08/2010	R186 On 04-November-10	9.30	Put	Bond Future	603	1	603	1	0.00
06/08/2010	R186 On 04-November-10	9.25	Put	Bond Future	671	1	671	1	0.00
06/08/2010	R186 On 03-February-11			Bond Future	8.57	117.4847	8.5660	117.4847	0.00
06/08/2010	R186 On 03-February-11	9.00	Call	Bond Future	6236	6	6236	6	0.00
06/08/2010	R186 On 03-February-11	8.95	Call	Bond Future	5921	6	5921	6	0.00
06/08/2010	R186 On 03-February-11	9.05	Call	Bond Future	6556	6	6556	6	0.00
06/08/2010	R186 On 03-February-11	9.05	Put	Bond Future	2032	2	2032	2	0.00
06/08/2010	R186 On 03-February-11	8.95	Put	Bond Future	2310	3	2310	3	0.00

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06/08/2010	R186 On 03-February-11	9.00	Put	Bond Future	2167	2	2167	2	0.00
06/08/2010	R186 On 05-May-11			Bond Future	8.62	119.6965	8.6230	119.6965	0.00
06/08/2010	R186 On 05-May-11	8.75	Call	Bond Future	5244	5	5244	5	0.00
06/08/2010	R186 On 05-May-11	8.80	Call	Bond Future	5521	5	5521	5	0.00
06/08/2010	R186 On 05-May-11	8.70	Call	Bond Future	4974	5	4974	5	0.00
06/08/2010	R186 On 05-May-11	8.70	Put	Bond Future	4248	4	4248	4	0.00
06/08/2010	R186 On 05-May-11	8.80	Put	Bond Future	3862	4	3862	4	0.00
06/08/2010	R186 On 05-May-11	8.75	Put	Bond Future	4050	4	4050	4	0.00
06/08/2010	R189 On 05-August-10			Bond Future	1.44	114.6779	1.4400	114.6779	0.00
06/08/2010	R189 On 04-November-10			Bond Future	1.56	111.6510	1.5620	111.6510	0.00
06/08/2010	R189 On 04-November-10	1.75	Call	Bond Future	468	0	468	0	0.00
06/08/2010	R189 On 04-November-10	1.80	Call	Bond Future	592	1	592	1	0.00
06/08/2010	R189 On 04-November-10	1.70	Call	Bond Future	344	0	344	0	0.00
06/08/2010	R189 On 04-November-10	1.70	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R189 On 04-November-10	1.80	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R189 On 04-November-10	1.75	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R197 On 05-August-10			Bond Future	2.92	129.2786	2.9200	129.2786	0.00
06/08/2010	R197 On 04-November-10			Bond Future	3.00	129.3779	2.9970	129.3779	0.00
06/08/2010	R197 On 04-November-10	3.05	Call	Bond Future	657	1	657	1	0.00
06/08/2010	R197 On 04-November-10	3.00	Call	Bond Future	37	0	37	0	0.00
06/08/2010	R197 On 04-November-10	3.10	Call	Bond Future	1274	1	1274	1	0.00
06/08/2010	R197 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R197 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R197 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R201 On 05-August-10			Bond Future	7.56	105.5132	7.5600	105.5132	0.00
06/08/2010	R201 On 04-November-10			Bond Future	7.56	107.3093	7.5590	107.3093	1,364.00
06/08/2010	R201 On 04-November-10	8.50	Call	Bond Future	3378	3	3378	3	0.00
06/08/2010	R201 On 04-November-10	8.55	Call	Bond Future	3537	3	3537	3	0.00
06/08/2010	R201 On 04-November-10	8.45	Call	Bond Future	3220	3	3220	3	0.00
06/08/2010	R201 On 04-November-10	8.45	Put	Bond Future	98	0	98	0	0.00
06/08/2010	R201 On 04-November-10	8.55	Put	Bond Future	71	0	71	0	0.00
06/08/2010	R201 On 04-November-10	8.50	Put	Bond Future	84	0	84	0	0.00
06/08/2010	R201 On 03-February-11			Bond Future	7.58	104.8105	7.5840	104.8105	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
06/08/2010	R201 On 03-February-11	8.00	Call	Bond Future	2027	2	2027	2	0.00
06/08/2010	R201 On 03-February-11	8.05	Call	Bond Future	2146	2	2146	2	0.00
06/08/2010	R201 On 03-February-11	7.95	Call	Bond Future	1911	2	1911	2	0.00
06/08/2010	R201 On 03-February-11	7.95	Put	Bond Future	684	1	684	1	0.00
06/08/2010	R201 On 03-February-11	8.05	Put	Bond Future	587	1	587	1	0.00
06/08/2010	R201 On 03-February-11	8.00	Put	Bond Future	634	1	634	1	0.00
06/08/2010	R201 On 05-May-11			Bond Future	7.65	106.7973	7.6510	106.7973	0.00
06/08/2010	R201 On 05-May-11	7.75	Call	Bond Future	1539	2	1539	2	0.00
06/08/2010	R201 On 05-May-11	7.70	Call	Bond Future	1450	1	1450	1	0.00
06/08/2010	R201 On 05-May-11	7.80	Call	Bond Future	1632	2	1632	2	0.00
06/08/2010	R201 On 05-May-11	7.80	Put	Bond Future	1160	1	1160	1	0.00
06/08/2010	R201 On 05-May-11	7.70	Put	Bond Future	1295	1	1295	1	0.00
06/08/2010	R201 On 05-May-11	7.75	Put	Bond Future	1225	1	1225	1	0.00
06/08/2010	R202 On 05-August-10			Bond Future	2.93	109.3516	2.9300	109.3516	0.00
06/08/2010	R202 On 04-November-10			Bond Future	2.97	109.4360	2.9700	109.4360	0.00
06/08/2010	R202 On 04-November-10	3.05	Call	Bond Future	1384	1	1384	1	0.00
06/08/2010	R202 On 04-November-10	3.10	Call	Bond Future	2238	2	2238	2	0.00
06/08/2010	R202 On 04-November-10	3.00	Call	Bond Future	522	1	522	1	0.00
06/08/2010	R202 On 04-November-10	3.00	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R202 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R202 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R203 On 05-August-10			Bond Future	8.19	103.6935	8.1850	103.6935	0.00
06/08/2010	R203 On 04-November-10			Bond Future	8.20	101.1998	8.2040	101.1998	2,215.00
06/08/2010	R203 On 04-November-10	9.25	Call	Bond Future	5365	5	5365	5	0.00
06/08/2010	R203 On 04-November-10	9.20	Call	Bond Future	5141	5	5141	5	0.00
06/08/2010	R203 On 04-November-10	9.30	Call	Bond Future	5587	5	5587	5	0.00
06/08/2010	R203 On 04-November-10	9.30	Put	Bond Future	115	0	115	0	0.00
06/08/2010	R203 On 04-November-10	9.20	Put	Bond Future	153	0	153	0	0.00
06/08/2010	R203 On 04-November-10	9.25	Put	Bond Future	135	0	135	0	0.00
06/08/2010	R203 On 03-February-11			Bond Future	8.25	103.0192	8.2530	103.0192	0.00
06/08/2010	R203 On 03-February-11	8.50	Call	Bond Future	2611	2	2611	2	0.00
06/08/2010	R203 On 03-February-11	8.45	Call	Bond Future	2456	2	2456	2	0.00
06/08/2010	R203 On 03-February-11	8.55	Call	Bond Future	2771	3	2771	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
06/08/2010	R203 On 03-February-11	8.55	Put	Bond Future	1297	1	1297	1	0.00
06/08/2010	R203 On 03-February-11	8.45	Put	Bond Future	1475	2	1475	2	0.00
06/08/2010	R203 On 03-February-11	8.50	Put	Bond Future	1383	2	1383	2	0.00
06/08/2010	R203 On 05-May-11			Bond Future	8.33	100.7913	8.3300	100.7913	0.00
06/08/2010	R203 On 05-May-11	8.25	Call	Bond Future	2073	2	2073	2	0.00
06/08/2010	R203 On 05-May-11	8.30	Call	Bond Future	2202	2	2202	2	0.00
06/08/2010	R203 On 05-May-11	8.20	Call	Bond Future	1948	2	1948	2	0.00
06/08/2010	R203 On 05-May-11	8.20	Put	Bond Future	2580	3	2580	3	0.00
06/08/2010	R203 On 05-May-11	8.30	Put	Bond Future	2347	2	2347	2	0.00
06/08/2010	R203 On 05-May-11	8.25	Put	Bond Future	2461	2	2461	2	0.00
06/08/2010	R204 On 05-August-10			Bond Future	8.30	99.3682	8.2950	99.3682	0.00
06/08/2010	R204 On 04-November-10			Bond Future	8.30	101.0225	8.2990	101.0225	2,476.00
06/08/2010	R204 On 04-November-10	9.25	Call	Bond Future	5483	5	5483	5	0.00
06/08/2010	R204 On 04-November-10	9.30	Call	Bond Future	5725	5	5725	5	0.00
06/08/2010	R204 On 04-November-10	9.20	Call	Bond Future	5239	5	5239	5	0.00
06/08/2010	R204 On 04-November-10	9.20	Put	Bond Future	221	0	221	0	0.00
06/08/2010	R204 On 04-November-10	9.30	Put	Bond Future	170	0	170	0	0.00
06/08/2010	R204 On 04-November-10	9.25	Put	Bond Future	196	0	196	0	0.00
06/08/2010	R204 On 03-February-11			Bond Future	8.34	98.8030	8.3430	98.8030	0.00
06/08/2010	R204 On 03-February-11	8.50	Call	Bond Future	2680	3	2680	3	0.00
06/08/2010	R204 On 03-February-11	8.55	Call	Bond Future	2850	3	2850	3	0.00
06/08/2010	R204 On 03-February-11	8.45	Call	Bond Future	2517	2	2517	2	0.00
06/08/2010	R204 On 03-February-11	8.45	Put	Bond Future	1918	2	1918	2	0.00
06/08/2010	R204 On 03-February-11	8.55	Put	Bond Future	1696	2	1696	2	0.00
06/08/2010	R204 On 03-February-11	8.50	Put	Bond Future	1803	2	1803	2	0.00
06/08/2010	R204 On 05-May-11			Bond Future	8.42	100.6649	8.4150	100.6649	0.00
06/08/2010	R204 On 05-May-11	8.50	Call	Bond Future	2834	3	2834	3	0.00
06/08/2010	R204 On 05-May-11	8.45	Call	Bond Future	2680	3	2680	3	0.00
06/08/2010	R204 On 05-May-11	8.55	Call	Bond Future	2993	3	2993	3	0.00
06/08/2010	R204 On 05-May-11	8.55	Put	Bond Future	2259	2	2259	2	0.00
06/08/2010	R204 On 05-May-11	8.45	Put	Bond Future	2489	3	2489	3	0.00
06/08/2010	R204 On 05-May-11	8.50	Put	Bond Future	2371	2	2371	2	0.00
06/08/2010	R206 On 05-August-10			Bond Future	7.44	100.6875	7.4400	100.6875	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
06/08/2010	R206 On 04-November-10			Bond Future	7.39	102.4550	7.3920	102.4550	0.00
06/08/2010	R206 On 04-November-10	8.50	Call	Bond Future	3075	3	3075	3	0.00
06/08/2010	R206 On 04-November-10	8.45	Call	Bond Future	2947	3	2947	3	0.00
06/08/2010	R206 On 04-November-10	8.55	Call	Bond Future	3204	3	3204	3	0.00
06/08/2010	R206 On 04-November-10	8.55	Put	Bond Future	28	0	28	0	0.00
06/08/2010	R206 On 04-November-10	8.45	Put	Bond Future	40	0	40	0	0.00
06/08/2010	R206 On 04-November-10	8.50	Put	Bond Future	34	0	34	0	0.00
06/08/2010	R206 On 03-February-11			Bond Future	7.41	100.5178	7.4050	100.5178	0.00
06/08/2010	R206 On 03-February-11	8.00	Call	Bond Future	1914	2	1914	2	0.00
06/08/2010	R206 On 03-February-11	7.95	Call	Bond Future	1818	2	1818	2	0.00
06/08/2010	R206 On 03-February-11	8.05	Call	Bond Future	2013	2	2013	2	0.00
06/08/2010	R206 On 03-February-11	8.05	Put	Bond Future	354	0	354	0	0.00
06/08/2010	R206 On 03-February-11	7.95	Put	Bond Future	414	0	414	0	0.00
06/08/2010	R206 On 03-February-11	8.00	Put	Bond Future	382	0	382	0	0.00
06/08/2010	R206 On 05-May-11			Bond Future	7.48	102.4264	7.4760	102.4264	0.00
06/08/2010	R206 On 05-May-11	7.50	Call	Bond Future	1087	1	1087	1	0.00
06/08/2010	R206 On 05-May-11	7.55	Call	Bond Future	1154	1	1154	1	0.00
06/08/2010	R206 On 05-May-11	7.45	Call	Bond Future	1023	1	1023	1	0.00
06/08/2010	R206 On 05-May-11	7.45	Put	Bond Future	1085	1	1085	1	0.00
06/08/2010	R206 On 05-May-11	7.55	Put	Bond Future	977	1	977	1	0.00
06/08/2010	R206 On 05-May-11	7.50	Put	Bond Future	1030	1	1030	1	0.00
06/08/2010	R207 On 05-August-10			Bond Future	8.37	93.3742	8.3650	93.3742	0.00
06/08/2010	R207 On 04-November-10			Bond Future	8.38	94.8062	8.3840	94.8062	829.00
06/08/2010	R207 On 04-November-10	9.25	Call	Bond Future	5309	5	5309	5	0.00
06/08/2010	R207 On 04-November-10	9.30	Call	Bond Future	5555	5	5555	5	0.00
06/08/2010	R207 On 04-November-10	9.20	Call	Bond Future	5062	5	5062	5	0.00
06/08/2010	R207 On 04-November-10	9.20	Put	Bond Future	308	0	308	0	0.00
06/08/2010	R207 On 04-November-10	9.30	Put	Bond Future	240	0	240	0	0.00
06/08/2010	R207 On 04-November-10	9.25	Put	Bond Future	274	0	274	0	0.00
06/08/2010	R207 On 03-February-11			Bond Future	8.43	92.8683	8.4260	92.8683	0.00
06/08/2010	R207 On 03-February-11	8.75	Call	Bond Future	3403	3	3403	3	0.00
06/08/2010	R207 On 03-February-11	8.80	Call	Bond Future	3595	3	3595	3	0.00
06/08/2010	R207 On 03-February-11	8.70	Call	Bond Future	3215	3	3215	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
06/08/2010	R207 On 03-February-11	8.70	Put	Bond Future	1616	2	1616	2	0.00
06/08/2010	R207 On 03-February-11	8.80	Put	Bond Future	1422	2	1422	2	0.00
06/08/2010	R207 On 03-February-11	8.75	Put	Bond Future	1516	2	1516	2	0.00
06/08/2010	R207 On 05-May-11			Bond Future	8.50	94.6204	8.4960	94.6204	0.00
06/08/2010	R207 On 05-May-11	8.50	Call	Bond Future	2784	3	2784	3	0.00
06/08/2010	R207 On 05-May-11	8.45	Call	Bond Future	2628	3	2628	3	0.00
06/08/2010	R207 On 05-May-11	8.55	Call	Bond Future	2944	3	2944	3	0.00
06/08/2010	R207 On 05-May-11	8.55	Put	Bond Future	2634	3	2634	3	0.00
06/08/2010	R207 On 05-May-11	8.45	Put	Bond Future	2894	3	2894	3	0.00
06/08/2010	R207 On 05-May-11	8.50	Put	Bond Future	2761	3	2761	3	0.00
06/08/2010	R208 On 05-August-10			Bond Future	8.48	90.6563	8.4800	90.6563	0.00
06/08/2010	R208 On 04-November-10			Bond Future	8.49	88.5731	8.4860	88.5731	6,835.00
06/08/2010	R208 On 04-November-10	9.25	Call	Bond Future	4979	5	4979	5	0.00
06/08/2010	R208 On 04-November-10	9.20	Call	Bond Future	4727	4	4727	4	0.00
06/08/2010	R208 On 04-November-10	9.30	Call	Bond Future	5233	5	5233	5	0.00
06/08/2010	R208 On 04-November-10	9.30	Put	Bond Future	306	0	306	0	0.00
06/08/2010	R208 On 04-November-10	9.20	Put	Bond Future	386	0	386	0	0.00
06/08/2010	R208 On 04-November-10	9.25	Put	Bond Future	344	0	344	0	0.00
06/08/2010	R208 On 03-February-11			Bond Future	8.53	90.1669	8.5290	90.1669	0.00
06/08/2010	R208 On 03-February-11	8.75	Call	Bond Future	3206	3	3206	3	0.00
06/08/2010	R208 On 03-February-11	8.70	Call	Bond Future	3021	3	3021	3	0.00
06/08/2010	R208 On 03-February-11	8.80	Call	Bond Future	3397	3	3397	3	0.00
06/08/2010	R208 On 03-February-11	8.80	Put	Bond Future	1745	2	1745	2	0.00
06/08/2010	R208 On 03-February-11	8.70	Put	Bond Future	1974	2	1974	2	0.00
06/08/2010	R208 On 03-February-11	8.75	Put	Bond Future	1855	2	1855	2	0.00
06/08/2010	R208 On 05-May-11			Bond Future	8.59	88.4650	8.5940	88.4650	0.00
06/08/2010	R208 On 05-May-11	8.50	Call	Bond Future	2631	3	2631	3	0.00
06/08/2010	R208 On 05-May-11	8.55	Call	Bond Future	2790	3	2790	3	0.00
06/08/2010	R208 On 05-May-11	8.45	Call	Bond Future	2476	2	2476	2	0.00
06/08/2010	R208 On 05-May-11	8.45	Put	Bond Future	3353	3	3353	3	0.00
06/08/2010	R208 On 05-May-11	8.55	Put	Bond Future	3057	3	3057	3	0.00
06/08/2010	R208 On 05-May-11	8.50	Put	Bond Future	3202	3	3202	3	0.00
06/08/2010	R209 On 05-August-10			Bond Future	8.47	79.1647	8.4700	79.1647	0.00

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06/08/2010	R209 On 04-November-10			Bond Future	8.46	77.3359	8.4560	77.3359	12,406.00
06/08/2010	R209 On 04-November-10	9.00	Call	Bond Future	5195	5	5195	5	0.00
06/08/2010	R209 On 04-November-10	9.05	Call	Bond Future	5498	5	5498	5	0.00
06/08/2010	R209 On 04-November-10	8.95	Call	Bond Future	4895	5	4895	5	0.00
06/08/2010	R209 On 04-November-10	8.95	Put	Bond Future	896	1	896	1	0.00
06/08/2010	R209 On 04-November-10	9.05	Put	Bond Future	730	1	730	1	0.00
06/08/2010	R209 On 04-November-10	9.00	Put	Bond Future	810	1	810	1	0.00
06/08/2010	R209 On 03-February-11			Bond Future	8.48	78.7302	8.4830	78.7302	0.00
06/08/2010	R209 On 03-February-11	9.00	Call	Bond Future	5878	6	5878	6	0.00
06/08/2010	R209 On 03-February-11	9.05	Call	Bond Future	6153	6	6153	6	0.00
06/08/2010	R209 On 03-February-11	8.95	Call	Bond Future	5604	5	5604	5	0.00
06/08/2010	R209 On 03-February-11	8.95	Put	Bond Future	1838	2	1838	2	0.00
06/08/2010	R209 On 03-February-11	9.05	Put	Bond Future	1619	2	1619	2	0.00
06/08/2010	R209 On 03-February-11	9.00	Put	Bond Future	1726	2	1726	2	0.00
06/08/2010	R209 On 05-May-11			Bond Future	8.52	77.0609	8.5230	77.0609	0.00
06/08/2010	R209 On 05-May-11	8.50	Call	Bond Future	3902	4	3902	4	0.00
06/08/2010	R209 On 05-May-11	8.55	Call	Bond Future	4128	4	4128	4	0.00
06/08/2010	R209 On 05-May-11	8.45	Call	Bond Future	3682	4	3682	4	0.00
06/08/2010	R209 On 05-May-11	8.45	Put	Bond Future	4294	4	4294	4	0.00
06/08/2010	R209 On 05-May-11	8.55	Put	Bond Future	3904	4	3904	4	0.00
06/08/2010	R209 On 05-May-11	8.50	Put	Bond Future	4094	4	4094	4	0.00
06/08/2010	R210 On 05-August-10			Bond Future	2.99	95.6275	2.9900	95.6275	0.00
06/08/2010	R210 On 04-November-10			Bond Future	3.02	94.4010	3.0170	94.4010	0.00
06/08/2010	R210 On 04-November-10	3.10	Call	Bond Future	1072	1	1072	1	0.00
06/08/2010	R210 On 04-November-10	3.05	Call	Bond Future	428	0	428	0	0.00
06/08/2010	R210 On 04-November-10	3.15	Call	Bond Future	1711	1	1711	1	0.00
06/08/2010	R210 On 04-November-10	3.15	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R210 On 04-November-10	3.05	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R210 On 04-November-10	3.10	Put	Bond Future	0	0	0	0	0.00
06/08/2010	R211 On 05-August-10			Bond Future	2.75	98.6075	2.7500	98.6075	0.00
06/08/2010	R211 On 04-November-10			Bond Future	2.84	98.6722	2.8350	98.6722	0.00
06/08/2010	R211 On 04-November-10	2.75	Call	Bond Future	0	0	0	0	0.00
06/08/2010	R211 On 04-November-10	2.80	Call	Bond Future	0	0	0	0	0.00

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06/08/2010	R211 On 04-November-10	2.70	Call	Bond Future	0	0	0	0	0.00
06/08/2010	R211 On 04-November-10	2.70	Put	Bond Future	761	1	761	1	0.00
06/08/2010	R211 On 04-November-10	2.80	Put	Bond Future	197	0	197	0	0.00
06/08/2010	R211 On 04-November-10	2.75	Put	Bond Future	478	1	478	1	0.00
06/08/2010	R212 On 05-August-10			Bond Future	3.01	97.5755	3.0100	97.5755	0.00
06/08/2010	R212 On 04-November-10			Bond Future	3.07	97.6495	3.0690	97.6495	0.00
06/08/2010	R212 On 04-November-10	3.00	Call	Bond Future	0	0	0	0	0.00
06/08/2010	R212 On 04-November-10	3.05	Call	Bond Future	0	0	0	0	0.00
06/08/2010	R212 On 04-November-10	2.95	Call	Bond Future	0	0	0	0	0.00
06/08/2010	R212 On 04-November-10	2.95	Put	Bond Future	1111	1	1111	1	0.00
06/08/2010	R212 On 04-November-10	3.05	Put	Bond Future	176	0	176	0	0.00
06/08/2010	R212 On 04-November-10	3.00	Put	Bond Future	642	1	642	1	0.00
06/08/2010	TRT1 On 04-November-10			Index Future	325.52	329.9420	325.5160	329.9420	100.00
06/08/2010	TRT1 On 03-February-11			Index Future	331.18	335.8880	331.1750	335.8880	0.00